Reg. No | | | | | | | | | | AY 23

GANDHI INSTITUTE OF ENGINEERING AND TECHNOLOGY UNIVERSITY, ODISHA, GUNUPUR

(GIET UNIVERSITY)

M.B.A. (Third Semester) Regular Examinations, January – 2025

23MBAFM23031 – Financial Analytics

(MBA)

Time: 3 hrs | Maximum: 60 Marks

(The figures in the right hand margin indicate marks.)

PART – A **(2 x 5 = 10 Marks)**

Q.1. Answer ***ALL*** questions		CO #	Blooms Level
a.	Discuss about importance of financial analytics in businesses.	CO1	K2
b.	Discuss the concept of mathematical expectation in financial statistics.	CO2	K2
c.	Write a short note on adjusting Stock splits.	CO3	K1
d.	List out the components of the Markov-Switching Model.	CO4	K1
e.	Write a short note on Momentum Indicators.	CO5	K1

PART – B **(10 x 5 = 50 Marks)**

Answer ***ALL*** questions		Marks	CO #	Blooms Level
2. a.	Describe the essential elements of financial health. How can they be measured using financial metrics?	10	CO1	K2
	(OR)			
b.	Explain the different types of financial analysis and their relevance in assessing a company's performance.	10	CO1	K3
3.a.	Briefly explain the various parameters of Blue Chip Companies with suitable examples	5	CO2	2
b.	Define mean, standard deviation (SD), and variance. How are these measures used to assess financial data?	5	CO2	K2
	(OR)			
c.	How can Excel built-in functions be utilized for financial analysis, and what are some key functions to know?	10	CO2	K3
4.a.	Discuss the key characteristics of bond investments, and how do they differ from stock investments.	5	CO3	K2
b.	Explain the best practices for visualizing securities datasets, and how can visualization enhance financial analysis?	5	CO3	K3
	(OR)			
c.	Briefly discuss about ways of data importing through Excel.	10	CO3	K2
5.a.	Explain the concept of Auto-Regressive Moving Average (ARMA) processes. How are ARMA models used in time series forecasting?	5	CO4	K2
b.	What is the Markov Regime Switching Model, and how does it differ from traditional time series models?	5	CO4	K2
	(OR)			
c.	From the given information of three portfolios with five stocks, examine Log returns:	10	CO4	K3

Stock/Portfolio	P1	P2	P3
S1	100	125	140
S2	120	100	130
S3	50	80	95
S4	60	40	50
S5	140	150	120

Calculate:

i). Time additive but not portfolio additive

ii). Portfolio additive but not time additive

6.a. Dreher Brewery, a company operating in Hungary is a landlocked country in Central Europe, has today effected sales to an Indian FMCG company, the payment being due 6 months from the date of invoice. The invoice amount is 227 lakhs Hungarian Forint (HUF). At today's spot rate, it is equivalent to ₹53.92 lakhs. It is anticipated that the exchange rate will decline by 11% over the 6 months' period and in order to protect the HUF payments, the importer proposes to take appropriate action in the foreign exchange market. The 6 months' forward rate is presently quoted as 3.91 HUF per rupee. You are required to calculate the expected loss and to show how it can be hedged by a forward contract. 10 CO5 K4

(OR)

b. Briefly discuss about Relative Strength Index (RSI). 5 CO5 K2

c. Briefly discuss about Moving Average Convergence Divergence (MACD). 5 CO5 K2

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