

Reg. No.

Question Paper Code

21335

M.B.A - DEGREE EXAMINATIONS, NOV/DEC 2022

Third Semester

Master of Business Administration

20MBF304 - FINANCE ANALYTICS

(Regulations 2020)

Duration: 3 Hours

Max. Marks: 100

PART-A (10 × 2 = 20 Marks)

Answer ALL Questions

- | | <i>Marks,
K-Level, CO</i> |
|---|-------------------------------|
| 1. List the role of financial analyst | 2,K1, CO1 |
| 2. Give your understanding about the term predictive analytics? | 2,K2, CO1 |
| 3. What is CML? | 2,21, CO2 |
| 4. How to process CAPM? | 2,K1, CO2 |
| 5. List the causes of financial distress or Bankruptcy. | 2,K1, CO3 |
| 6. Describe the ways of predicting bankruptcy | 2,K2, CO4 |
| 7. Give meaning of Risk free rate. | 2,K1, CO5 |
| 8. Define corporate liability. | 2,K2, CO5 |
| 9. Illustrate assets performance. | 2,K2, CO5 |
| 10. Assess the role of DCF | 2,K2, CO5 |

PART - B (5 × 13 = 65 Marks)

Answer ALL Questions

- | | |
|---|-----------|
| 11. a) Explain the recent Trends in Finance Analytics. | 13,K2,CO1 |
| OR | |
| b) Explain the relevance and scope of Finance Analytics. | 13,K2,CO1 |
| 12. a) Explain the different components of Assets Return. | 13,K2,CO2 |
| OR | |
| b) Explain the various distributional properties of returns. | 13,K2,CO2 |
| 13. a) Discuss the basic application of ARCH Model. | 13,K2,CO3 |
| OR | |
| b) Describe the workings of GARCH model and also explain the uses of GARCH model. | 13,K2,CO3 |

K1 – Remember; K2 – Understand; K3 – Apply; K4 – Analyze; K5 – Evaluate; K6 – Create

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14. a) Explain the various patterns and theories involved in Capital structure Model. *13,K2,CO4*

OR

b) Explain the various types of credit risk in brief. *13,K2,CO4*

15. a) Explain the various tools and techniques used in profitability analysis. *13,K2,CO5*

OR

b) Describe the operations of Forward contract and Future contract. *13,K2,CO5*

**PART - C (1 × 15 = 15 Marks)
(Compulsory)**

16. Derivatives are an important tool to hedge risk - substantiate. *15,K6,CO6*