

FACULTY OF MANAGEMENT

**MBA IV – Semester (Old) & M.B.A. VI – Semester (Evening) Examination,
May / June 2019**

Subject: Financial Risk Management

**Course No. 4.4.3 / 6.2 (Finance)
Elective – IV – Finance**

Time: 3 Hours

Max. Marks: 80

Note: Answer all the questions.

**PART – A (10x2 = 20 Marks)
[Short Answer Type]**

1 Write short notes on the following:

- a) Nature of Risk
- b) Risk Indicators
- c) Value of risk
- d) Exchange rate risk
- e) Classification of derivatives
- f) Difference between forward and futures contract
- g) Financial swaps
- h) Hedging and Hedge ratio
- i) European type of option
- j) Binomial option pricing model

**PART – B (5x12 = 60 Marks)
[Essay Answer Type]**

Note: Answer all questions using internal choice.

2 a) Explain in detail the process for risk management.

OR

b) Discuss the issues relating to corporate risk management.

3 a) Describe the RBI guidelines for ALM practices in Banking Sector.

OR

b) A fund manager wants to reduce the beta of her portfolio (of Rs. 2.5 billion) from 1.1 to 0.95. If Nifty futures are trading at 3900 and the multiple for the Nifty futures is 100, how many Nifty futures should she buy or sell?

- 4 a) Explain the role of derivative securities to manage the risk and for optimal returns.

OR

- b) A forward contract on 200 shares, currently trading at Rs. 112 per share, is due in 45 days. If the annual risk-free rate of interest is 9%, determine the value of the contract price. How would the value be changed if a dividend of Rs.4 per share is expected to be paid in 25 days before the due date.

- 5 a) Explain the trading mechanism of swap contracts.

OR

- b) The US rate of interest is 3% per annum and Indian rate is 8% per annum with continuously compounding. The ICICI Bank has entered into a currency swap where it receives 7.5% per annum in Indian currency and 4% per annum in US dollars. The principal amount in both the currencies are Rs. 5 lakhs and US \$ 75 lakhs. The swap period is for two years and current exchange rate is 1 US \$ = Rs. 45. Determine the value of the currency swap.

- 6 a) Explain the assumptions and applicability of Black and Scholes model.

OR

- b) From the following data, calculate the values of call and put options using black and scholes model.

Current price of the share	..	Rs. 486
Exercise price	..	Rs. 500
Time to expiration	..	65 days
Standard deviation	..	0.54
Continuously compounded rate of interest	...	9% p.a.
Dividend expected	..	Nil

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**MBA IV – Semester (Old) & M.B.A. VI – Semester (Evening) Examination,
May / June 2019**

Subject: Performance Management

**Course No. 4.5.1 / 6.2 (HRM)
(Elective – IV : Major – I)**

Time: 3 Hours

Max. Marks: 80

Note: Answer all the questions.

**PART – A (10x2 = 20 Marks)
[Short Answer Type]**

1 Write short notes on the following:

- a) Key Performance Areas
- b) Objectives of Performance Appraisal (PA)
- c) Role of peers in PA
- d) Self feedback of employees
- e) Performance management pathway analysis
- f) Yerkes – Dodson's law
- g) Human capital
- h) Competency Assessment
- i) Behaviour Engineering model
- j) Smart pyramid

**PART – B (5x12 = 60 Marks)
[Essay Answer Type]**

- 2 a) Define performance appraisal and explain its characteristics.
OR
b) Discuss the main steps involved in performance appraisal.
- 3 a) Define 360° performance appraisal method and explain why it is called 360°.
OR
b) What is self appraisal method? How is it more effective than other appraisal methods?
- 4 a) Explain the features of EFQM excellence model.
OR
b) Highlight the roles played by supervisors, managers, experts, and employees in performance management process.
- 5 a) Explain McBer Generic Management Competency Model.
OR
b) What are the features of competence and contribution related pay models.
- 6 a) Explain the steps for designing metrics.
OR
b) What are the features of Spangenberg's Integrated Model of Performance Management?

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**MBA IV – Semester (Old) & M.B.A. VI – Semester (Evening) Examination,
May / June 2019**

Subject: Consumer Behaviour

**Course No. 4.6.1 / 6.2 (Marketing)
Elective – Marketing**

Time: 3 Hours

Max. Marks: 80

Note: Answer all the questions.

**PART – A (10x2 = 20 Marks)
[Short Answer Type]**

1 Answer all the following at one place only. Write a short note on each of the following.

- a) Delphi technique
- b) Consumer perception
- c) Classical conditioning theory
- d) Customer Retention
- e) Social Class
- f) Reference Groups
- g) Sub culture impact on consumer decision
- h) Post purchase behaviour
- i) Consumer Protection Act
- j) Consumer Protection Councils

**PART – B (5x12 = 60 Marks)
[Essay Answer Type]**

2 a) Explain the dimensions of brand personality with suitable examples.

OR

b) Define Consumer Behaviour. Explain the Research Process in Consumer Study.

3 a) What is instrument conditioning? Explain the concept with relevant examples and its strategic applications.

OR

b) How do you think subculture of consumers will influence the consumption of products and services?

4 a) Distinguish the three levels of consumer decision making process with relevant examples.

OR

b) Examine the criteria used by the consumer for the evaluation of alternatives.

5 a) Explain the Engel-Blackwell model of consumer behaviour with a neat sketch.

OR

b) How do you conclude that consumerism would empower the rights of consumers?
Write about consumer protection courts in India.

6 a) Discuss the implication of consumer behaviour and personality. Explain how the changing life style of consumers would influence their purchase decision of consumers?

OR

b) Write about the learning theories in consumer behaviour. Explain the encoding and retention of information in consumer brains.
