

Code No. 5071

FACULTY OF MANAGEMENT
M.B.A. IV - Semester Examination, April / May 2014

Subject : Financial Risk Management
Course No. 4.4.1 (Finance)
Elective - IV (Major - I Area)

Time : 3 Hours

Max. Marks: 80

Note: Answer all questions.

PART – A (10 x 2 = 20 Marks)

- 1 Write short notes on the following:
- | | |
|---|-------------------------|
| (a) Types of Risks | (b) CaR |
| (c) Liquidity Risk | (d) Forward contract |
| (e) Participants in derivatives market | (f) Optimal hedge ratio |
| (g) Currency swaps | (h) Types of options |
| (i) IM - the money, At - The money and out of the money | |
| (j) American and European options | |

PART – B (5 x 12 = 60 Marks)

- 2 (a) Explain the Risk management process in financial institutions.
OR
(b) Discuss the techniques for Risk management in corporate entities.
- 3 (a) Explain the pros and cons of VaR in investment decisions.
OR
(b) Explain the techniques for interest rate risk Liquidity risk and Credit risk in banking organization.
- 4 (a) Explain the significance of Derivatives trading in India.
OR
(b) A six months forward contract on 100 shares with a piece of Rs.38 each. The risk free rate of interest continuously compounded is 10% per annum. The share is expected to yield a dividend of Rs.1.50 in 4 months from now. Determine the value of the forward contract.
- 5 (a) Discuss the techniques for management of risk in foreign exchange transactions.
OR
(b) A Bank does a swap of US \$ 100000 selling spot and buying two months forward. US dollar is quoted locally at Rs.42.1900/2200. Two months forward is quoted at 30p above spot rate. Interest in Mumbai is 12% p.a. and interest in New York is 6% p.a. Brokerage on Swap deal is 1.5 paisa per Rs.100. Indicate the gain / loss made by the bank on the swap.
- 6 (a) (i) Explain the differences between forward and future contract.
(ii) Participants in derivatives market.
OR
(b) The current price of a share is Rs.50 and it is believed that at the end of one month the price will be either Rs.55 or Rs.45. What will a European call option with an exercise price of Rs.53 all this share be value at, if the risk-free rate of interest is 15% per annum?

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FACULTY OF MANAGEMENT
M.B.A. IV - Semester Examination, April / May 2014

Subject: Performance Management
Course No. 4.5.1 (HRM)
Elective – IV : Major – I Area

Time : 3 Hours**Max. Marks: 80****Part – A (10 x 2 = 20 Marks)**

- 1 Write short notes on:
- (a) Performance planning
 - (b) Performance targets
 - (c) Guidelines for effective self appraisal
 - (d) Role of appraisers in performance appraisal
 - (e) Process bench marking
 - (f) EFQM Excellence model
 - (g) Performance management pathway analysis
 - (h) Diagnostic and process bench marking
 - (i) Gilbert's performance matrix
 - (j) RCN models for organizational performance

Part – B (5 x 12 = 60 Marks)Answer **all** the questions.

- 2 (a) Describe performance appraisal process and explain its main characteristics.
OR
(b) Discuss performance assessment and elaborate on the activities involved in it detail.
- 3 (a) What are the parties involved in 360° performance appraisal method? Explain their roles.
OR
(b) Define self appraisal method. Does self appraisal method make a difference in appraisal?
- 4 (a) What is performance management audit? Explain the need for PM audit.
OR
(b) Explain the impact of performance management on line managers and employees.
- 5 (a) What are the features of Mercer' and Human Capital Wheel?
OR
(b) Explain competency causal flow model and its significance.
- 6 (a) Mention the steps for designing metrics.
OR
(b) Do you feel sears model is best one for measuring organizational performance?

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FACULTY OF MANAGEMENT
M.B.A. IV - Semester Examination, April / May 2014

Subject : Consumer Behaviour
Course No. 4.6.1 (Marketing)
(Elective – IV : Major – I)

Time : 3 Hours

Max. Marks: 80

Note: Answer all questions.
PART – A (10 x 2 = 20 Marks)

- 1 Write short notes on the following:
- | | |
|---|-----------------------------|
| (a) Define Personality | (b) Consumer motives |
| (c) Concepts of conditioning | (d) Define encoding |
| (e) Reference groups | (f) Life Style influences |
| (g) Purchase decision | (h) Post-Purchase behaviour |
| (i) Generic model of Consumer behaviour | (j) Consumerism |

PART – B (5 x 12 = 60 Marks)

- 2 (a) What is motivation? Explain Maslow's Hierarchy of needs theory of Motivation.
OR
(b) What is personality? Discuss nature and theories of personality.
- 3 (a) How can the principles of (i) classical conditioning and (ii) Instrumental conditioning theory be applied for the development of marketing strategy.
OR
(b) Describe in learning terms, the conditions under which family branding is a good policy and those under which it is not.
- 4 (a) Explain the family influences on consumer behaviour? What are the different roles played by family members?
OR
(b) How does culture and sub-culture influence the consumer decisions? Illustrate with suitable examples.
- 5 (a) How can marketers of Laptop computers use its powerful and high end knowledge of customers' expectations in designing a marketing strategy.
OR
(b) Explain the specific characteristics of the products that make an intensive pre-purchase search necessary.
- 6 (a) Evaluate the Harward and Sheth model of consumer behaviour with an illustration?
OR
(b) Differentiate between traditional and contemporary models of consumer behaviour.
