FACULTY OF MANAGEMENT

M.B.A. III – Semester (CBCS) Examination, January 2019

Subject: Financial Risk Management

Paper – MB – 304 – I
Discipline Specific
(Elective – I – Finance)

Time: 3 Hours   Max.Marks: 80

PART – A (5x4 = 20 Marks)
[Short Answer Type]

Note: Answer all the questions in not more than one page each.

1 Scope of risk

2 Methods of interest rate risk Management

3 Players in derivatives markets

4 Value at risk

5 Distinguish between call and put options

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

**Note: Answer all the questions by using internal choice
in not exceeding four pages each.**

6 a) Discuss the possible risk events and risk indicators.

OR

   b) Explain the risk reporting process in a corporate entity.

7 a) Discuss the non-insurance methods of risk management.

OR

   b) Explain the significance of ALM practices in Banking Sector.

8 a) Explain the salient features of forward and futures contracts. What are the differences between them.

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%, calculate the value of the contract price.
   How would the value be changed if a dividend of Rs.22 per share is expected to be paid in 25 days before the due date.

9 a) Discuss the organization and valuation of interest rate swaps.

OR

   b) What is currency swap? Describe the methodology for valuation of currency swaps.

10 a) The spot price of an equity share is Rs.40 with a volatility of 25% in its price over the 3 month period of the call option on it. The exercise price of the call option is Rs.44. the risk free rate is 12% per annum. You are required to give the diagrammatic presentation of two step binomial process over 6 months to expiration.

Find the probability of increase and decrease in price at two levels after 3 months, 6 months and find the price of the call option.

OR

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

Current price of a 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	Rs.18 and Rs.24 after 20 days and 36 days respectively.

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FACULTY OF MANAGEMENT

M.B.A. III – Semester (CBCS) Examination, January 2019

Subject: B. Product and Brand Management

Paper Code – MB – 304
Discipline Specific Elective – I (Marketing)

Time: 3 Hours **Max.Marks: 80**

PART – A (5x4 = 20 Marks)
[Short Answer Type]

Note: Answer all the questions in not more than one page each.

1 Write a short note about Brand Positioning.
2 What is meant by Risk-return analysis?
3 What are the sources of ideas?
4 Describe briefly about learning curve analysis.
5 Importance of pre-testing.

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

**Note: Answer all the questions by using internal choice
in not exceeding four pages each.**

6 a) What is meant by product mix? Explain various important decisions of product mix.
OR
   b) Critically examine the contemporary brand management practices.

7 a)   Discuss in detail about different models of New Product Development.
OR
   b) Explain about Growth Strategies and their suitability in the present business context.

8 a) "In the present business competition innovation is a powerful weapon". In light of the above statement, discuss the significance of R&D.
OR
   b) Write in detail about:
      i)   Idea screening
      ii) Prototype product

9 a) Explain the purpose of Market Structure Analysis.
OR
   b)   Explain about:
      i)   Trial and repeat models
      ii) Cost behaviour

10 a) What is product launching? What are the principles of product launching? Explain.
OR
   b) Discuss in detail about PLANOPT model.

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FACULTY OF MANAGEMENT

M.B.A. III – Semester (CBCS) Examination, January 2019

Subject: Compensation Management

Paper Code – MB – 304 – 3
(Discipline Specific Elective – I HR)

Time: 3 Hours   **Max.Marks: 80**

PART – A (5x4 = 20 Marks)
[Short Answer Type]

Note: Answer all the questions in not more than one page each.

1 Variable pay
2 Seniority Pay Vs. Longevity Pay
3 Compensation Survey
4 Equal pay for equal work
5 What is flexible work arrangement?

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

**Note: Answer all the questions by using internal choice
in not exceeding four pages each.**

6 a) Explain various dimensions of compensation management.
OR
   b) Discuss the new trends in compensation management.

7 a)   Explain how the modern pay system is different from traditional methods.
OR
   b) Describe the modes of aligning compensation strategy with business strategy.

8 a) Discuss the ways of integrating internal job structure with external market pay rates.
OR
   b) What is knowledge program? Explain the methods of designing pay for knowledge program.

9 a) Discuss the various employee benefits and employee services.
OR
   b)   List out various funding benefits through VEBA.

10 a) Briefly discuss the contemporary challenges in international compensation management.
OR
   b) Explain the strategic issues and choices in using flexible workers.

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FACULTY OF MANAGEMENT

M.B.A. III – Semester (CBCS) Examination, January 2019

Subject: D. Decision Support Systems

Paper – MB – 304
Discipline Specific Elective – I (Systems)

Time: 3 Hours   Max.Marks: 80

PART – A (5x4 = 20 Marks)
[Short Answer Type]
Note: Answer all the questions in not more than one page each.

1 Define DSS
2 EIS
3 ES
4 Data warehousing
5 Data Stores

PART – B (5x12 = 60 Marks)
[Essay Answer Type]
**Note: Answer all the questions by using internal choice
in not exceeding four pages each.**

6 a) What is Decision making Process? Discuss the framework for DSS support.

OR

   b) Discuss the need and types of DSS.

7 a)   Discuss the software tools for DSS.

OR

   b) Explain the different types of models in DSS.

8 a) Discuss the Distributed DSS Technology.

OR

   b) What are the components of EIS? Discuss about the EIS work.

9 a) Define Artificial Intelligence. Discuss the intelligence of AI.

OR

   b)   What are the benefits of ES and give examples of ES?

10 a) Explain the characteristics of Data warehouse and implementing of Data warehouse.

OR

   b) Discuss about the online transaction processing techniques used to mine data.

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