

00479

**MASTER OF BUSINESS ADMINISTRATION IN
BANKING AND FINANCE
(MBABFEV)**

**Term-End Examination
June, 2013**

MCN-025 : TREASURY MANAGEMENT

Time : 3 hours

Maximum Marks : 100

Note : Attempt any five questions.

1. "The treasury manager of a firm plays an important role in the Company's Goal, policies and financial success". Comment with suitable examples. 20
2. State various dimensions of liquidity risk management with special reference to dynamic Vs static liquidity management. 20
3. Explain the various wings of organisational structure for management of market risk. 20
4. Define Assets - Liability management. Discuss two functions of Assets - Liability management companies. State the features of a structural liquidity statement and its drawbacks. 20

5. Define interest rate risk. Discuss the various components of interest rate risk. 20
6. Is Value at Risk (VAR) an effective tool for currency exposure evaluation? Discuss in detail with examples. 20
7. Explain the term 'Transfer Pricing'. Discuss various techniques of transfer pricing. 20
8. Write short notes on the following : 5+5+5+5=20
- (a) Portfolio management
 - (b) Reserves management
 - (c) Cash management
 - (d) Responsibility of a Treasurer
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