QP Code: RM22MBA089 Reg. No | | | | | | | | | | AY 21

GIET UNIVERSITY, GUNUPUR – 765022

M. B. A (Fourth Semester) Examinations, June – 2023

21MBAFM24001 –Financial Risk Management

Time: 3 hrs Maximum: 60 Marks

(The figures in the right hand margin indicate marks.)

PART – A **(2 x 10 = 20 Marks)**

Q.1. Answer ***ALL*** questions		CO #	Blooms Level
a.	Define Interest Rate Risk.	CO2	K2
b.	What is currency Swap?	CO3	K1
c.	Define ARCH.	CO2	K3
d.	What is implied Volatility?	CO1	K2
e.	What is Cross Currency Risk?	CO3	K2
f.	What is forecasting Exchange Rate?	CO2	K1
g.	Explain about Credit Rating.	CO4	K3
h.	What is Exchange rate?	CO2	K2
i.	Define External risk.	CO5	K1
j.	Define the term regulatory risk.	CO6	K1

PART – B **(8 x 5=40 Marks)**

Answer ***ALL*** the questions		Marks	CO #	Blooms Level
2. a.	Explain Financial Risk Management? Explain its Importance.	8	CO2	K2
	(OR)			
b.	Explain the various Sources for Identifying Risk.	8	CO3	K1
3.a.	What is Volatility and explain different types of Volatility.	8	CO1	K3
	(OR)			
b.	Differentiate between Risk and Volatility measures.	8	CO4	K3
4.a.	Differentiate between Financial Risk Vs Market Risk.	8	CO5	K1
	(OR)			
b.	Explain the methods of Risk Forecasting.	8	CO2	K2
5.a.	Discuss the RBI guidelines for Credit and Market Risk Management.	8	CO3	K1
	(OR)			
b.	What are the approaches in Measuring Operational Risk?	8	CO1	K2
6.a.	Explain about Black Scholes Merton Model.	8	CO4	K1
	(OR)			
b.	Explain Currency Risk and explain different types of Risk.	8	CO5	K3

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