



Regulation R20

Subject code: C144EF4

TKR COLLEGE OF ENGINEERING AND TECHNOLOGY
(Autonomous, Accredited by NAAC with 'A+' Grade)

MBA IV Semester Supplementary Examinations, February 2025

RISK MANAGEMENT

Maximum Marks: 70

Date: 13.02.2025

Duration: 3 hours

- Note: 1. This question paper contains two parts A and B.
2. Part A is compulsory which carries 20 marks. Answer all questions in Part A.
3. Part B consists of 5 Units. Answer any one full question from each unit.
4. Each question carries 10 marks and may have a, b, c, d as sub questions.

Part-A

All the following questions carry equal marks (5X4M=20 Marks)

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|---|---|
| 1 | Write about Foreign exchange rate risk. |
| 2 | Write about Cash flow at risk. |
| 3 | Define futures contract. |
| 4 | Discuss about options contract. |
| 5 | Discuss about options. |

Part-B

Answer the following questions. (5X10M = 50 Marks)

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|----|---|
| 6 | Explain the various risk management tools. [10M] |
| OR | |
| 7 | Explain about regulatory framework of risk management. [10M] |
| 8 | Write about Capital Adequacy Requirements. Explain the need for minimum capital requirements. [10M] |
| OR | |
| 9 | Define Interest rate risk. Explain the various approaches for measuring interest rate risk. [10M] |
| 10 | Explain the advantages and limitations of Forwards contracts. [10M] |
| OR | |
| 11 | Write about forward pricing. [10M] |
| 12 | Explain the concept and types of options. [10M] |
| OR | |
| 13 | Define options. Briefly explain the option strategies. [10M] |
| 14 | Discuss how interest rate swaps are priced at the time of origination. [10M] |
| OR | |
| 15 | Define currency swaps. Explain the benefits of currency swaps. [10M] |