



Regulation R18
TKR COLLEGE OF ENGINEERING AND TECHNOLOGY
(Autonomous, Accredited by NAAC with 'A' Grade)

Subject code: B144EF5

MBA IV Semester Supplementary Examinations, August 2022
RISK MANAGEMENT

Maximum Marks: 70

Date:30.08.2022 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)

- 1 Define risk retention.
- 2 Discuss Value at Risk
- 3 Define Arbitrage.
- 4 Write about options.
- 5 Write about Commodity Swap.

Part-B

Answer the following questions.

(5x10M = 50 Marks)

- 6 Explain the various risk management tools. [10]
- 7 Write about sources of risk. [10]
- 8 Write about Capital Adequacy Requirements. Explain the need for minimum capital requirements. [10]
- 9 Explain the tools and techniques of Risk management. [10]
- 10 Explain the differences between Futures and Forward contracts. [10]
- 11 Define Forward contract. Explain the features of and pay-off profile of Forward contract. [10]
- 12 Explain the structure of options market. [10]
- 13 Define options. Briefly explain the option strategies. [10]
- 14 Discuss how interest rate swaps are priced at the time of origination. [10]
- 15 Define currency swaps. Explain the benefits of currency swaps. [10]

