



Regulation R-20

TKR COLLEGE OF ENGINEERING AND TECHNOLOGY

(Autonomous, Accredited by NAAC with 'A+' Grade)

Subject code: C144EF4

MBA IV Semester Supplementary Examinations, February 2024
RISK MANAGEMENT

Maximum Marks: 70

Date: 23.02.2024 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)

Q.NO	QUESTIONS	BTL
1	Define risk management	Knowledge
2	Write about Cash flow at risk.	Knowledge
3	Define derivate market	Knowledge
4	Write about American options.	Knowledge
5	Write about Commodity Swap.	Knowledge

Part-B

Answer the following questions.

(5X10M = 50 Marks)

6	Explain the various risk management tools. [10]	Understand
	OR	
7	Explain about regulatory framework of risk management. [10]	Understand
8	Distinguish between VaR and CaR [10]	Understand
	OR	
9	Define liquidity risk explain the causes of liquidity risk. [10]	Understand
10	Define forward contract. Explain the features of Forward contract. [10]	Knowledge
	OR	
11	Write about Hedging risks with forward contract. [10]	Knowledge
12	Define options contract. Explain the features of options contract. [10]	Knowledge
	OR	
13	Explain briefly about binominal pricing model [10]	Create
14	Define swaps. Explain the features of swaps. [10]	Knowledge
	OR	
15	Define currency swaps. Explain the benefits of currency swaps. [10]	Knowledge