

No. of Printed Pages : 2

**MMPB-004**

**MASTER OF BUSINESS  
ADMINISTRATION (BANKING AND  
FINANCE) (MBF)**

**Term-End Examination**

**June, 2023**

**MMPB-004 : RISK MANAGEMENT IN BANKS**

*Time : 3 Hours*

*Maximum Marks : 100*

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**Note :** Attempt any **five** questions. All questions carry equal marks.

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1. What is Risk Management ? Explain the different types of risks that are relevant to the Banking Institutions.
2. Explain the following incidents that have caused risks to the banks and discuss the lessons learned from these incidents :
  - (a) Bankhaus Hersatt Crisis
  - (b) Latin American Debt Crisis

**P. T. O.**

3. What is Credit Risk ? Discuss the Provisioning Norms for various asset categories of a Bank ?
4. What are Credit Derivatives ? Explain the different types of Credit Derivatives.
5. What is Liquidity Risk ? Discuss the factors which contribute to the liquidity problem in a Bank.
6. What is Market Risk ? What are its categories ? What factors contribute to the market risk ?
7. Why is managing Operational Risk important for a Bank ? Discuss the responsibilities of the Board and the Senior Management in managing the operational risk.
8. What is 'Internal Capital Adequacy Assessment Process' (ICAAP) Document ? Discuss, briefly, the sections which are part of the ICAAP document.