

MS-494

MBA (Banking & Finance)

**ASSIGNMENT
FOR
January 2022 and July 2022 sessions**

MS- 494: Risk Management in Banks
(Last date of submission for January 2022 session is 30th April, 2022
and for July 2022 session is 31st October,2022)



School of Management Studies
INDIRA GANDHI NATIONAL OPEN UNIVERSITY
MAIDAN GARHI, NEW DELHI – 110 068

ASSIGNMENT

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| Course Code | : | MS-494 |
| Course Title | : | Risk Management in Banks |
| Assignment Code | : | MS-494/JAN/2022 |
| Coverage | : | All Blocks |

Note: Attempt all the questions and submit this assignment to the coordinator of your study centre. **Last date of submission for January 2022 session is 30th April, 2022 and for July 2022 session is 31st October, 2022.**

1. Meet a Banker of your choice and discuss the different types of risks faced by the banks? Explain in detail the various approaches used for quantification of Interest Rate Risk,
2. What are the traditional application domains of the Risk Models? Explain the various modeling approaches used for assessment of Credit Risk.
3. What is meant by Liquidity Risk? Discuss the importance of liquidity in banking operations and explain how is liquidity risk measured?
4. Meet a Banker of your choice and discuss how Interest Rate Risk affects banking operations? Explain the application of Interest Rate Derivatives in managing Interest Rate Risks.
5. What are the various types of Operational Risks? Explain the Basic Indicator Approach (BIA) and Standardized Indicator Approach (SIA) used for risk analysis and measurement of operational risk.