

MS-494

Management Programme

**ASSIGNMENT
SECOND SEMESTER
2017**

MS-494: Risk Management in Banks



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

ASSIGNMENT

Course Code	:	MS-494
Course Title	:	Risk Management in Banks
Assignment Code	:	MS-494/TMA/SEM-II/2017
Coverage	:	All Blocks

Note : Attempt all the questions and submit this assignment on or before 31st October, 2017 to the Coordinator of your Study Center.

1. Meet the Manager of a Bank of your choice and discuss various types of Risks faced by the bank. Also discuss the crucial determinants of how much risk a bank can take.
2. What do you understand by Risk Regulation? Discuss the different measures taken by Reserve Bank of India (RBI) while devising the regulatory framework of banks.
3. Discuss the features of Credit Derivatives and explain the various types of Credit Derivatives.
4. What is Operational Risk? Explain the various approaches for computation of Operational Risk Capital under Basel Accord II.
5. What are the elements of Tier I and Tier II Capital and what are their limits? What are the deductions to be made from Capital under Tier I and Tier II? Discuss.