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MMPB-004

**M. B. A. (BANKING AND FINANCE)
(MBF)**

Term-End Examination

June, 2024

MMPB-004 : RISK MANAGEMENT IN BANKS

Time : 3 Hours

Maximum Marks : 100

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

1. Why is Risk Management important for Banks ? Discuss, briefly, any 5 major types of banking risks.
2. Discuss the causes for the failure of Barings Bank in 1995 and explain the learnings to the Banking Industry from this case.
3. Discuss the Credit Risk Drivers and explain the Indicators of these risk drivers.
4. What is Market Risk ? Discuss the different Market Risk measurement models.

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5. Define a Derivative Product. Explain the different risks associated with derivatives.
6. What is Operational Risk ? Explain the different tools that may be used for identifying and assessing operational risk.
7. What is the need for managing Operational Risk of a Bank ? Explain the key elements in the Operational Risk Management process.
8. Explain the main Principles for effective risk data aggregation and risk reporting in Banks.