ATTEMPT ANY FIVE QUESTIONS
All Question's Carry Equal Marks

Q.1 Elaborate the process of Risk Management for establishing the context?

Q.2 Discuss in detail to establish risk limits for GAP and liquidity management?

Q.3 Differentiate between qualitative and quantitative financial risk management? Elaborate the difference with an example?

Q.4 The Value-at-Risk (VaR) is increasingly becoming common measures for risk. What is meant by VaR?

Q.5 (a) Discuss the various ingredients of business risks and control risks.
(b) One type of risk is often linked to another. Explain with an example.

Q.6 Define credit rating and state its utility from the credit risk management angle?

Q.7 Credit ranking help manage credit portfolio and to mitigate the risk how? Explain.

Q.8 Write short notes on any four—
   a) Identification, Assessment, Mitigation
   b) Liquidity Risk Management
   c) Interest Rate gap analysis
   d) Three pillars of Basel Accord
   e) Risk in Islamic Banking & Conventional Banking system