

KARACHI UNIVERSITY BUSINESS SCHOOL
University of Karachi
FINAL EXAMINATION, DECEMBER 2010: AFFILIATED COLLEGES
RISK MANAGEMENT: BA (H) – 693
BS – VIII

Date: January 9, 2011

Max Time: 150 min
Max Marks: 40

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