Code No. 4882

FACULTY OF MANAGEMENT

BBA (CBCS) VI-Semester Examination, August 2021

Subject : Risk Analysis & Management

Paper – BB – 607 – Finance

(Elective – II)

Time : 2 Hours **Max Marks : 80**

Part–A

Note: Answer any four questions. **(4 X 5 = 20 marks)**

1 CaR (Cash flow at Risk)

2 Liquidity Risk

3 Market Risk

4 Hedgers

5 Forward Contracts

6 SWAPS

7 Financial Engineering

8 Options

Part-B

Note: Answer any four questions. **(4 X 15 = 60 marks)**

9 Define Risk Management? Write about its objective and tools.

10 What are the risks associated its financial services of the firm.

11 What is VaR? Explain its calculation.

12 What is asset liability management? Explain the details.

13 Define derivatives? Explain the different types of derivatives

14 Explain the differences between forward contracts and future contacts.

15 What are Swaps? Explain about different types of Swaps.

16 What are Options? Explain call options and put options.

17 What is financial engineering? Explain its scope.

18 Write about the factors contributing to the growth of financial engineering.

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