[18–HRGPKAC–D6S]

BBA 6th Semester Exam., 2018

RISK MANAGEMENT

(Optional)

[BBA (S6) 24 (FIN)]

Full Marks : 80

Time : 3 hours

The figures in the margin indicate full marks for the questions

1. Answer the following questions : 1×8=8

(a) Define social policy.

(b) Define credit risk.

(c) Mention the primary objective of enterprise risk management.

(d) Define funding risk.

(e) What is meant by hedging?

(f) What is meant by risk avoidance?

(g) What is meant by risk audit?

(h) Define speculative risk.

2. Answer the following questions (each within 50 words) : 2×8=16

(a) Define social risk.

(b) Mention the objectives of operational risk management.

(c) What is meant by enterprise risk management?

(d) Mention two benefits of asset liability management.

(e) Mention two benefits of securitization.

(f) What is meant by active risk retention and passive risk retention?

(g) What is meant by RMIS?

(h) Differentiate between static risk and dynamic risk.

3. Answer any *five* from the following questions (each in around *100* words) : 4×5=20

(a) Write a short note on asset-based approach of social risk management.

(b) Write any six obstacles of operational risk management in India.

(c) Why is risk management important? Explain.

(d) Write a note on operational risk of banks.

(e) Write a note on implementation of risk management technique.

(f) List the functions performed by a risk manager.

4. Answer any *two* from the following questions (each in around *300* words) : 8×2=16

(a) Discuss the different categories of social risk management arrangements.

(b) What are the essential elements of asset liability management system? Discuss.

(c) Write short notes on the following : 4+4=8

(i) Property risk

(ii) Degree of risk

5. Answer any *two* from the following questions (each in around *400* words) : 10×2=20

(a) Discuss the components of an effective credit risk management system.

(b) Discuss the techniques of identifying risk in ERM.

(c) Discuss the processes involved in risk management.

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