

RISK MANAGEMENT AND FINANCIAL INSTITUTIONS



Brand: Mehta Solutions

Product Code: case413

Weight: 0.00kg

Price: Rs500

Short Description

RISK MANAGEMENT AND FINANCIAL INSTITUTIONS case study

Description

Multiple Choices:

Q1. The options that come into existence or disappear when the price of the underlying asset reaches a certain barrier.

1. Asian Options
2. Barrier options
3. Basket Options
4. Binary Options

Q2. The volatility of this model is changes with the passage of time:

1. EMWA Model

2. **GAMMA Model**
3. **VEGA Model**
4. **GARCH Model**

Q3. The office which consists of risk managers who are monitoring the risks being is taken is called

1. **Front Office**
2. **Middle Office**
3. **Back Office**
4. **None of the above**

Q4. A separate issue from the number of exceptions is:

1. **Bunching**
2. **Grouping**
3. **Stress testing**
4. **None**

Q5. This simulation is a very popular approach for estimating VaR:

1. **Historical Simulation**
2. **Accuracy**
3. **Extensions**
4. **None of the above**

6. Out of the following which rate is defined as the square of the volatility?
7. Standard Deviation
8. Variance
9. Mean
10. Median

Q7. Risk measures satisfying all four conditions are referred to as:

1. Time Horizon
2. Auto Correlation
3. Confidence level
4. Coherent

Q8. Only bonds with ratings of Baa or above are considered to be:

1. Investment grade
2. Internal Credit Ratings
3. Altman's Z- Score
4. None of the above

Q9. The by- product of any program to measure & understand operational risk is likely to be the development of:

1. Risk & Control self assessment
2. Key Risk Indicators

3. Operational risk Capital

4. Casual Relationship

Q10. The Securities that are subject to a discount are known as a:

1. Collateralization

2. Downgrade Trigger

3. Haircut

4. None of the above

Details

1. Case study solved answers

2. pdf/word

3. Fully Solved with answers