

RISK MANAGEMENT AND FINANCIAL INSTITUTIONS



Brand: Mehta Solutions

Product Code: case406

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.

Asian Options

Barrier options

Basket Options

Binary Options

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

EMWA Model

GAMMA Model

VEGA Model

GARCH Model

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

Front Office

Middle Office

Back Office

None of the above

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

Bunching
Grouping
Stress testing
None

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

Historical Simulation

Accuracy

Extensions

None of the above

Out of the following which rate is defined as the square of the volatility?

Standard Deviation

Variance

Mean

Median

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

Time Horizon

Auto Correlation

Confidence level

Coherent

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

Investment grade

Internal Credit Ratings

Altman's Z- Score

None of the above

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

Risk & Control self assessment

Key Risk Indicators

Operational risk Capital

Casual Relationship

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

Collateralization

Downgrade Trigger

Haircut

None of the above

Details

1. Case study solved answers

2. pdf/word

3. Fully Solved with answers