

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)
BCom DEGREE EXAMINATION DECEMBER 2018
(Sixth Semester)
Branch - COMMERCE (BANKING & INSURANCE)

RISK MANAGEMENT

Time : Three Hours

Maximum : 75 Marks

SECTION-A (20 Marks)

Answer ALL questions

ALL questions carry EQUAL marks (10 x 2 = 20)

- 1 What is Dynamic Risk?
- 2 Write any two Risk Management Process.
- 3 What is mean by Risk Control?
- 4 Define Risk Evaluation concept.
- 5 Who is Captive Insurer?
- 6 What is meant by Risk Transfer?
- 7 Define Financial Markets.
- 8 Write the Credit Risk Management Concept.
- 9 What is Operational Risk Management?
- 10 Write any two methods of handle Market Risk.

SECTION - B (25 Marks)

Answer ALL Questions

ALL Questions Carry EQUAL Marks (5 x 5 = 25)

- 11 a What are the various classifications of Risk.
OR
b Explain the Corporate Risk Management System?
- 12 a Define the concept of Law of Large Numbers.
OR
b What are the various Risk Reduction Measures?
- 13 a What is Risk Financing Retention.
OR
b Explain the concept of Insurance Market Risk.
- 14 a What are the various exposures in Financial Markets?
OR
b Write the various methods of Credit Derivatives.
- 15 a What are the various measure of Operational Risk Management System.
OR
b Explain the concept of Strategic out look to Risk Management.

SECTION - C 130 Marks!

Answer any THREE Questions

ALL Questions Carry EQUAL Marks (3 x 10 = 30)

- 16 Explain the various classifications of risk.
- 17 Describe the various Risk Identification factors.
- 18 Summarize the concept of Insurance Market Risk and its Remedial measures.
- 19 Discuss the credit risk management, need and its securitization of Credit risk.