

Bc/BCH-4.4(GE) (AK)

2 0 2 4

(CBCS)

(4th Semester)

COMMERCE

Paper No. : BCH-4.4(GE)

(Risk Management)

(PART : A—OBJECTIVE)

(Marks : 25)

KEY ANSWERS FOR OBJECTIVES

A. Choose the correct answer and place its code in the
brackets provided : 1×15=15

1. (b) Operational risk
2. (a) credit risk
3. (b) Debt to equity ratio
4. (d) Humanitarian aid
5. (d) Risk transfer

/1047K

(2)

6. (a) COSO ERM
7. (c) VAR
8. (b) Bank for International Settlements (BIS)
9. (c) Trading on equity
10. (b) Probability of default (PD)
11. (a) To assess the impact of extreme scenarios on credit portfolio
12. (c) All uncertainties are risk but all risks are not uncertainties
13. (a) Mean
14. (b) risk
15. (d) BCBS
