

6. What are the uses and applications of Historical Simulation Approach and how it is different from Model Building Approach ?
7. What are the different uses and shortcoming of Stress Testing ?
8. Write a detailed note on Mechanical Stress Testing and Scenario Analysis.

Exam. Code : 110104

Subject Code : 2613

Bachelor of Vocation (Banking & Financial Services)

4th Semester

MARKET RISK MANAGEMENT

Paper : BVC 405

Time Allowed—2 Hours] [Maximum Marks—50

Note :—There are **Eight** questions of equal marks.

Candidates are required to attempt any **Four** questions.

1. Write a detailed note on the Risk Management Process.
2. What is Risk ? Discuss the various types of risk.
3. What are basic issues in measuring market risk ? Discuss.
4. Write a note on the following :
 - (a) Value of Risk
 - (b) Marking to market.
5. Write a note on the following :
 - (a) Monte Carlo Simulation
 - (b) Extreme Value Theory.