

Questions

1. What is market risk?
2. Explain the components of market risk.
3. What are the factors influencing market risk variations?
4. Highlight important guidelines of Basel committee on market risk management.
5. Explain the guidelines of RBI for capital adequacy to cover market risk.
6. What is Value-at-Risk measure?
7. What are the various approaches for value-at-risk measure?
8. How is capital adequacy determined as per value-at-risk model?
9. What are the assumptions and limitations of value-at-risk model?
10. Discuss the measures to be initiated for effective management of market risk.