RAN-2508000604040004

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S.Y.B.Com. Data Science (Sem. 4) Examination April - 2025

AEC - Risk Management

[Total Marks: 25

સૂચના : / Instructions

(૧) નીચે દર્શાવેલ ☛ નિશાનીવાળી વિગતો ઉત્તરવહી પર અવશ્ય લખવી.
Fill up strictly the details of ☛ signs on your answer book

Name of the Examination:
☛ **S.Y.B.Com. Data Science (Sem. 4)**

Name of the Subject :
☛ **AEC - Risk Management**

Subject Code No.: **2508000604040004**

Seat No.:

Student's Signature

Q-1. **Short Question (write any 5 out of 7)** **(10)**

1. Explain the Expected loss with formula.
2. Write the types of Credit Derivatives.
3. Write the formula of Altman's Z score model.
4. Write the formula of Credit risk.
5. Write the benefits of an effective loan portfolio.
6. Write the Event driven sources of market risk.
7. Define Style Drifts.

Q-2. Which techniques would be used to measure the risk measurement before VaR technique? **(15)**

OR

Q-2. (A) Write the short note on Credit Rating Agency **(07)**

(B) Write a short note on Corporate Bonds. **(08)**