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S.Y.B.Com (Data Science) (Sem.-IV) Examination April - 2026

AEC-Risk Management and analytics (New) (Set-II)

[Total Marks: 25

સૂચના : / Instructions	Seat No.:
(1) ઉપરોક્ત દર્શાવેલ વિગતો ઉત્તરવહી પર અવશ્ય લખવી. Fill up strictly the above details on your answer book	Student's Signature

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

1. What is model risk?
2. What is Integrated risk measurement?
3. What is operational risk?
4. Write the Event driven sources of market risk.
5. What is Corporate bond?
6. How to evaluate the Portfolio performance?
7. What is Expected loss?

Q.2. Write the sources of Market risk **15**

OR

Q.2. A. Write the short note on Hedge Fund Management **07**

B. Describe the KMV model to measure the Credit risk. **08**
