

Faculty of Business & Finance
Course No: MAN 3316
Course Title: Risk Management
Date: 29 MAY 2013
No. of Questions: 4



Final Exam
2nd Semester 2012/2013
Total Grade: 60

Lecturer Name: Mr. Yousif Alagha
Dep./Specialist: elective/ACC&MAN
Using Dictionary (NO)
Using calculator: (YES)
Time: 2 hours

Student name: _____

Student No.: _____

Dear students,

First of all you should to read carefully through all the exam questions, and then you have to attempt the questions that you think you can answer completely.

This exam contains four questions, each question contains several branches, and therefore you are required to attempt only the mentioned number of branches for each question.

Any student answer more than the required, this will not be marked.

Moreover, student whom answers different branches form different questions, this will not support him, where the marking criteria depends on answer all the branches of the question.

Good luck & best wishes

Yosuif ALAGHA, MSc
Risk Management course lecturer



Student name: _____

Student No.: _____

QUESTION ONE (Three branches) – 15 Marks:

Attempt TWO branches only

1. Contrast between the different theories of interest rate risk management.
2. List and explain the different sources of interest rate risk.
3. Explain briefly the technique of currency swap as interest rate risk management tool.

QUESTION TWO (Three branches) – 15 Marks

Attempt TWO branches only

1. Explain the main causes of liquidity Risk.
2. Explain briefly the liquidity exposure measures?
3. Explain briefly the liquidity risk measures?

QUESTION THREE (Three branches) – 15 Marks

Attempt TWO branches only

1. Define value at risk (VaR) and explain its uses.
2. List and discuss the advantages of value at risk.
3. Consider a position of \$15 million in Coca-Cola shares, while the daily volatility of Coca-Cola is 1% (Normal distribution 2.33). Calculate the S.D per 10 days then calculate the VaR.

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QUESTION FOUR (Four branches) – 15 Marks:

Attempt TWO branches only

1. What are the market risks in Islamic financial organizations?
2. What are the causes of liquidity risk in Islamic financial organizations?
3. Explain briefly the Shariah non-compliance risk.
4. What is meant by the fiduciary risk in Islamic financial organizations?

QUESTION FIVE (for students whom did not attend the midterm exam, with pre-accepted excuse) – 20 Marks

1. Explain in details the different tools for the qualitative risk assessment.

**END OF QUESTIONS
WISH YOU ALL THE BEST & GOOD LUCK**