

Note : 1) Attempt any FIVE questions.

2) All questions carry 20 marks.

- Q.1 Discuss at length the various functions of a treasury of a bank. (20)
- Q.2 Explain how integrated treasury is a profit centre for banks. (20)
- Q.3 Explain the concept of risk and state its importance in risk management by banks treasury. (20)
- Q.4 Discuss the mechanism of hedging risk. (20)
- Q.5 Elaborate on the role of Information Technology in treasury management. (20)
- Q.6 Discuss the role of FEDAI as a regulatory body for regulations, supervision and compliance of the foreign exchange market. (20)
- Q.7 Write short notes on any TWO:- (20)
- 1) Process of audit in risk management.
 - 2) Role of RBI as a regulatory body of treasury operation.
 - 3) Sources of liquidity.
 - 4) Risk measurement and control.