

UNIVERSITY OF BRADFORD

GLOBAL BANKING OPERATIONS & STRATEGY

MAN4330M

10 May 2013

09:15 – 10:15 hours

Main

This is a **CLOSED BOOK** examination

Answer any **two** questions.
All questions carry equal marks

1. Critically examine the VaR as a means for measuring market risk. Discuss the basic methods of how to estimate VaR.
2. Discuss the concept of CAMELS and its application in banking.
3. Explain and discuss the main triggers that caused the failure of Lehman Brothers.
4. Critically discuss and explain the main obstacles of implementing electronic banking in developing economies. Your discussion should be focused on identifying the main bottlenecks of the implementation process and you should suggest possible solutions.