

B. Com(Hons.): Semester VI DSE BCM633: Financial Risk Management	
Teaching Scheme	Examination Scheme
Lectures: 4hrs/Week	Class Test – 12 Marks
Tutorials: 1 hr/Week	Teachers Assessment – 6 Marks
	Attendance – 12 Marks
	End Semester Exam – 70 Marks
Credits: 5	

Course Objective

The course is aimed at providing practical knowledge and understanding of the Financial risks to the students. The course emphasizes the practical application of different techniques of financial risk management.

Course Learning Outcomes

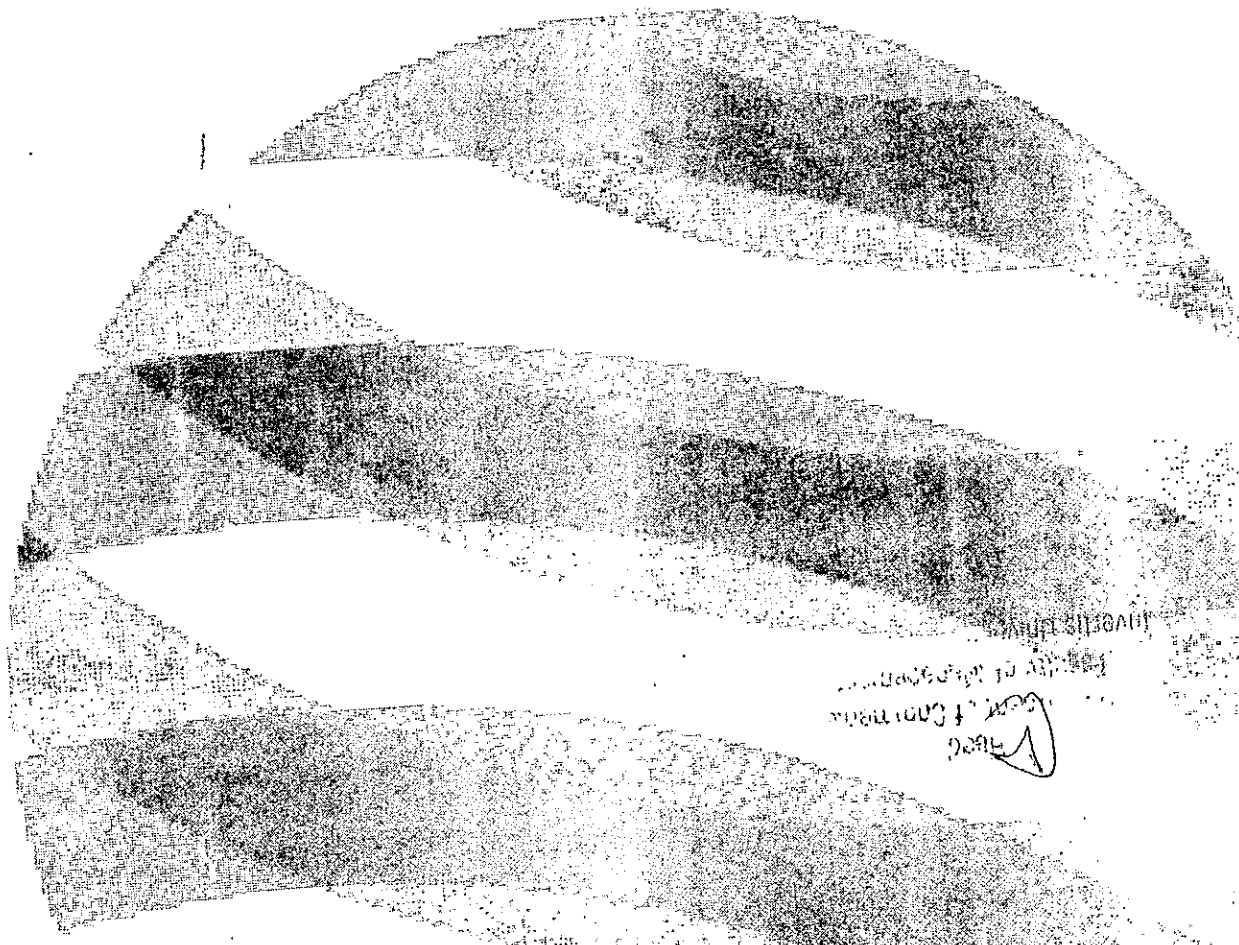
After completing the course, the student shall be able to:

- CO1: identify risk transfer mechanisms through various models, data aggregation and risk reporting
- CO2: understand valuation of forwards, futures, swaps and options. Hedging with derivatives
- CO3: gain knowledge about Foreign exchange risk and measures of currency sensitivity
- CO4: gain knowledge about Corporate bonds, Mortgage-backed securities and the risk associated in managing them
- CO5: provide an understanding of the complexities of Value-at-Risk (VaR), Estimating volatility and correlation, Options valuation, Fixed income valuation, Hedging
- CO6: gain a broad perspective of the operational risk, Country and sovereign risk models and management.

Unit I: Introduction Introduction to risk management, Enterprise risk management, Corporate Governance and Corporate Risk Management.
Unit II: Pricing models & Theories Basic Quants and Statistics, Capital Asset Pricing Model, Arbitrage and Arbitrage Pricing Theory – Multi-factor Model.
Unit III: Risk Analysis Banking Sector, Information Risk, Data Quality Management and Risk Reporting, Role of Exchanges and Central Counterparty in Capital Market Trades.
Unit IV: Derivatives Interest Rates and Interest Rate Futures, Interest Rate Derivatives.
Unit V: Commodity and Forex Market Interest Rate Derivatives, Commodities Market, Fixed Income Market, Foreign Exchange Market, Case Studies.

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Date: _____
Signature: _____
Institution: _____

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gle On Mutual Funds: New Perspectives For The Intelligent Investor. Germany
mutual Funds in India: Emerging Issues. India. Tripathy, N. P. Excel Books.
Common Sense on Mutual Funds: New Imperatives for the Intelligent Investor. Bogle, J. C. Wiley.
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Management of Mutual Funds, Analysis, Management, and Stewardship. Haslem, J. A. Wiley.
al Funds: Portfolio Structures, Analysis, Sekhar, G. S. Springer International Publishing.