Semester-III (FSM)

FM-301	Risk Management
FM -302	Wealth Management
FM -303	Merchant Banking Services
FM -304	Mutual Funds
FM -305	Commercial Bank Management
FM -306	Insurnace Management
FM -307	International Financial Management
FM -308	Corporate Restructuring

FM-301: RISK MANAGEMENT

Course Contents

UNIT-I

Introduction to Risk Management ; The meaning of Risk, Types of Risk, The cost of Risk.Risk Management, Derivatives: Defination ,Classification & Features, Forwards and Futures, Participants in Derivative Markets.

UNIT-II

Hedgeing through Derivatives, Interest Rate Futures, Index Futures, Currency Futures,. Commodity Futures ,Concept of Insurance.

UNIT-III

Options Concept, Types of Trading Strategies, Option Pricing Models: BS model & Binomial model ,Synthetic Options, Sensitivity of Financial Options Premium, Option Greeks.

UNIT-IV

Swap Concept: Currency Swaps, Interest Rate Swaps, Pricing of Swaps. Wheather Derivatives, Values at Risk, Commodity Derivative Market.

UNIT-V

Regulatory Framework of Derivative Markets, Recent Developments in Risk Management, Exotic Options, CDS,CLBO,Risk Management Basics.

The list of cases and specific references including recent articles will be announced in the class at the time of launching of the course.