

## Banking and Financial Markets: A Risk Management Perspective Syllabus

Week/Module	Topics	Release Date
<b>Week 0</b>	<ul style="list-style-type: none"> <li>Demo Video</li> <li>Welcome to the course</li> <li>Course Schedule</li> <li>Grading Policy</li> <li>Exam Details</li> <li>FAQ</li> </ul>	31 <sup>st</sup> July 2023
<b>Week 1: Overview of Risk Management</b>	<ul style="list-style-type: none"> <li>Overview of Risk Management in Banking and Financial Markets</li> <li>Liquidity &amp; Solvency Risk</li> <li>Overview of Liquidity and Solvency</li> <li>Managing Liquidity (CRR and SLR)</li> <li>Managing Solvency &amp; Capital Adequacy (BASEL- I)</li> <li>Liquidity Risk Management</li> <li>Operational Risk: Measuring and Managing Operational Risk</li> </ul>	31 <sup>st</sup> July 2023
<b>Week 2: Credit Risk</b>	<ul style="list-style-type: none"> <li>Retail Lending</li> <li>Lending to SMEs</li> <li>Measuring and Managing Credit Risk</li> <li>Monitoring Credit Risk</li> <li>Credit Risk Assessment Models</li> <li>Loan Concentration Risk</li> <li>Loan Portfolio Risk</li> <li>Off-Balance Sheet Risk</li> </ul>	11 <sup>th</sup> August 2023
<b>Week 3: Interest Rate Risk</b>	<ul style="list-style-type: none"> <li>Overview of Interest Rate Risk</li> <li>Yield Curve: An Overview</li> <li>Measuring and Managing IRR: Repricing Model</li> <li>Measuring and Managing IRR: Duration Gap Analysis</li> <li>Interest Rate Derivatives</li> </ul>	18 <sup>th</sup> August 2023

	<ul style="list-style-type: none"> <li>• Interest Rate Futures</li> <li>• Interest Rate Swaps</li> <li>• Risk Measurement Matrices</li> <li>• VaR (Value at Risk)</li> <li>• Stress Test</li> </ul>	
	Mid – Term Assessment	18 <sup>th</sup> August 2023 <b>Due Date: 18<sup>th</sup> September 2023</b>
<b>Week 4: Foreign Exchange Risk</b>	<ul style="list-style-type: none"> <li>• Recap of Foreign Exchange Risk Concepts and Terminology</li> <li>• Foreign Exchange Risk: Introduction</li> <li>• Managing Foreign Exchange Risk: <ul style="list-style-type: none"> <li>• Transaction Exposure</li> <li>• Translation Exposure</li> <li>• Operating Exposure</li> <li>• Currency Futures</li> <li>• Currency Options</li> </ul> </li> </ul>	25 <sup>th</sup> August 2023
<b>Week 5: Asset Securitization, CDO &amp; CDS</b>	<ul style="list-style-type: none"> <li>• Asset Securitization: An Overview</li> <li>• Basic Attributes, Cash Flows and Structuring</li> <li>• Payment Structure</li> <li>• Credit Rating and Credit Enhancements</li> <li>• Types of Securitization: Residential Mortgage Backed Securities (RMBS)</li> <li>• Credit Card Securitization</li> <li>• Credit Enhancements using CDS</li> <li>• Collateralized Debt Obligations</li> </ul>	1 <sup>st</sup> September 2023
<b>Week 6: BASEL II, BASEL III and Regulation &amp; Monetary Policy</b>	<ul style="list-style-type: none"> <li>• Basel II Guidelines for Capital Adequacy</li> <li>• Basel III Guidelines</li> <li>• Regulation &amp; Monetary Policy</li> <li>• Regulation and Monetary Policy for Banks</li> <li>• Need for Independence of Central Banks</li> </ul>	8 <sup>th</sup> September 2023

	<ul style="list-style-type: none"><li>• 2008 Financial Crisis</li></ul>	
	End – Term Assessment	29 <sup>th</sup> September 2023 <b>Due Date: 29<sup>th</sup> October 2023</b>

### Final Exam Details:

If you wish to obtain a certificate, you must register and take the proctored exam in person at one of the designated exam centres. The registration URL will be announced when the registration form is open. To obtain the certification, you need to fill out the online registration form and pay the exam fee. More details will be provided when the exam registration form is published, including any potential changes. For further information on the exam locations and the conditions associated with filling out the form, please refer to the form.

### Grading Policy:

Assessment Type	Weightage
Mid-Term & End-Term	25%
Final Exam	75%

### Certificate Eligibility:

- 40% marks and above in Mid Term & End Term
- 40% marks and above in the final proctored exam

**Disclaimer: In order to be eligible for the certificate, you must register for enrolment and exams using the same email ID. If different email IDs are used, you will not be considered eligible for the certificate.**