

Banking and Financial Markets: A Risk Management Perspective

Syllabus

Week/Module	Topics
Week 0	<ul style="list-style-type: none"> <input type="checkbox"/> Demo Video <input type="checkbox"/> Welcome to the course <input type="checkbox"/> Course Schedule <input type="checkbox"/> Grading Policy <input type="checkbox"/> Exam Details <input type="checkbox"/> FAQ
Week 1: Overview of Risk Management	<ul style="list-style-type: none"> <input type="checkbox"/> Overview of Risk Management in Banking and Financial Markets <input type="checkbox"/> Liquidity & Solvency Risk <input type="checkbox"/> Overview of Liquidity and Solvency <input type="checkbox"/> Managing Liquidity (CRR and SLR) <input type="checkbox"/> Managing Solvency & Capital Adequacy (BASEL- I) <input type="checkbox"/> Liquidity Risk Management <input type="checkbox"/> Operational Risk: Measuring and Managing Operational Risk
Week 2: Credit Risk	<ul style="list-style-type: none"> <input type="checkbox"/> Retail Lending <input type="checkbox"/> Lending to SMEs <input type="checkbox"/> Measuring and Managing Credit Risk <input type="checkbox"/> Monitoring Credit Risk <input type="checkbox"/> Credit Risk Assessment Models <input type="checkbox"/> Loan Concentration Risk <input type="checkbox"/> Loan Portfolio Risk <input type="checkbox"/> Off-Balance Sheet Risk <input type="checkbox"/> Summary
Week 3: Interest Rate Risk	<ul style="list-style-type: none"> <input type="checkbox"/> Overview of Interest Rate Risk <input type="checkbox"/> Yield Curve: An Overview <input type="checkbox"/> Measuring and Managing IRR:Repricing Model <input type="checkbox"/> Measuring and Managing IRR: Duration Gap Analysis <input type="checkbox"/> Interest Rate Derivatives <input type="checkbox"/> Interest Rate Futures <input type="checkbox"/> Interest Rate Swaps <input type="checkbox"/> Risk Measurement Matrices <input type="checkbox"/> VaR (Value at Risk) <input type="checkbox"/> Stress Test

Assessment	Mid – Term Assessment
Week 4: Foreign Exchange Risk	<input type="checkbox"/> Recap of Foreign Exchange Risk Concepts and Terminology <input type="checkbox"/> Foreign Exchange Risk: Introduction <input type="checkbox"/> Managing Foreign Exchange Risk <input type="checkbox"/> Transaction Exposure <input type="checkbox"/> Translation Exposure <input type="checkbox"/> Operating Exposure <input type="checkbox"/> Currency Futures <input type="checkbox"/> Currency Options
Week 5: Asset Securitization, CDO & CDS	<input type="checkbox"/> Asset Securitization: An Overview <input type="checkbox"/> Basic Attributes, Cash Flows and Structuring <input type="checkbox"/> Payment Structure <input type="checkbox"/> Credit Rating and Credit Enhancements <input type="checkbox"/> Types of Securitization: <ul style="list-style-type: none"> ○ Residential Mortgage Backed Securities (RMBS) ○ Credit Card Securitization <input type="checkbox"/> Credit Enhancements using CDS <input type="checkbox"/> Collateralized Debt Obligations
Week 6: BASEL II, BASEL III and Regulation & Monetary Policy	<input type="checkbox"/> Basel II Guidelines for Capital Adequacy <input type="checkbox"/> Basel III Guidelines <input type="checkbox"/> Regulation & Monetary Policy <input type="checkbox"/> Regulation and Monetary <input type="checkbox"/> Policy for Banks <input type="checkbox"/> Need for Independence of <input type="checkbox"/> Central Banks <input type="checkbox"/> 2008 Financial Crisis
Assessment	End – Term Assessment

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.