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M.COM.-II

Risk Management and Control & Foreign Exchange

Management - Paper - IV

(To Come in force from 2010-11)

Risk Management and Control

Course Contents

1. Capital Allocation and risk adjustment performance
2. Market RISK
3. Introduction to Value at Risk Models
4. Advanced Value at Risk Models
5. Credit RISK

Foreign Exchange Management

Course Contents

Types of Foreign Exchange Markets and transactions, Quoting foreign exchange rates spread official and free market rates cross rates forward rates quoting forward rates organization of the foreign exchange markets: Currency futures: currency options Currency swaps Corporate Expose management Alternative Definition of foreign Exchange Risk expose information System alternative strategies for exposure management exposure management techniques organization of the exposure management function parameters and constrains on expose management Theory and practice forecasting exchange rates economic fundamentals, Financial and Socio-political Factors. Technical Analysis; Tax Treatment of foreign Exchange and losses; FEMA

References:

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5. Shapiro(2006), Multinational financial Management, Wiley
6. David Murphy(2008), Understanding Risk: Theory and Practices of Financial Risk Management, 1st Edition, Chapman and Hall.
7. Horcher (2005), Essentials of Financial Risk Management, John-wiley and sons.
8. Carl Pritchard (2001), Risk Management: Concepts and Guidance, 2nd edition, ESI International, 2001
9. Alan Waring and A. Ian Glendon(1998), Managing Risk: Critical issue for survival and success into the 21st century, Thompson Learning.
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