



भारतीय प्रबंध संस्थान बेंगलूर
INDIAN INSTITUTE OF MANAGEMENT
BANGALORE



Certificate Program in Advanced Financial Risk Management

Program Directors

Prof. M S Narasimhan

Prof. Ashok Thampy

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Part-time Distance Education through two-way live web-casting on every Saturdays.

Program Duration: October 2012 – May 2013

Course Starting: October 20, 2012

Last date to apply: September 13, 2012

Certificate Program in Advanced Financial Risk Management (AFRM)



Financial markets have become complex following advancement in computational technology and telecommunication. The changes are not only fast but also taking place globally. The need for sophisticated financial markets specialists is felt not only for intermediaries like banking, investment banking, insurance industries but also service providers of these financial intermediaries like software and BPO industries. This program aims to develop cutting-edge knowledge and skills expected by the intermediaries and service providers of intermediaries. The program is delivered during weekend over a period of eight months.

Benefits of attending the course

The course would help to

- Identify, measure and analyze investment risks associated with interest rates, currency exchange and equity markets.
- Acquire techniques to manage and control risk through the use of over-the-counter and exchange-traded derivatives.
- consult with specialists in derivatives trading and risk management

This course would also help participants intending to take up international certification on risk management and planning to appear professional examination conducted by international associations on risk management and investments.

Who should attend?

The program is targeted for the executives working for

- Banks and Financial Institutions
- Software Companies in Financial Verticals.
- Investment Banking Companies, Mutual Funds and Brokerage House.
- Companies with considerable financial risk exposure

The program is directed to financial operators engaged in risk management, such as traders, dealers, asset and fund managers, portfolio managers, financial analysts and managers performing control functions. The program is also aimed at meeting the updating requirements coming from the staff of IT and consulting firms engaged banking and financial verticals. The course is beneficial to all those who are involved in the measurement, monitoring, mitigation and reporting of financial risk either directly or indirectly.

Prerequisites

Graduates from any discipline with minimum 5 years experience in banking, financial intermediaries, software and other service firms engaged in banking and banking-related industries. For profiles with exceptional qualifications, the experience criteria may be waived.

Program Duration

The program commences in October 2012 and will end in May 2013. Classes will be held on Saturdays.

Course Delivery

The participants can choose between on campus participation and distance mode education. The oncampus/distance mode status will not be allowed to change once the selection process of candidates is over. The distance mode will be offered through web casting. Classes will be held on Saturdays. *It is necessary that students joining the course have high quality computer and internet facility to attend the sessions.* Students, who miss the class, will be able to view the class recording subsequently. The details of the technology used for delivering the course and system requirement at student end are given below:

Technology (Distance Mode): The program will be delivered through Web based software (Webex) which allows users to e-learn, communicate and collaborate. The student can participate in a virtual class and interact with the Instructor and fellow students.

The main features are:

- Two way Audio
- White board (to write and view presentations)
- Bi directional Application sharing
- Breakout sessions to work in smaller groups
- Exchange notes with the Instructor or fellow students
- Public and Private Conversation
- Polls , Tests and Surveys
- Recording the event for playback and reference

Requirement at Participant-end:

The student will require the following:

- PII and above multimedia enabled PC
- Head phones or external speakers with microphone (strongly recommended)
- Participant Application which is a one time download from the web
- Web Camera (optional if 56 Kbps bandwidth available)
- Internet connectivity of at least 28.8 Kbps speed

Evaluation and Certificate

During the term or at the end of the term, students will be evaluated through on-line quizzes, assignments/term paper, case submission, mid-term examination, and end-term examination or combination of the above. Evaluation procedure will be announced by the respective faculty members. Those who successfully complete the program will be awarded "Certificate in Advanced Financial Risk Management". Participants who fail to pass the course will be allowed to take one supplement examination. No certificate will be issued for those who fail to pass all the examinations/project work. While the project work is optional, completion of the project is mandatory once opted.

Queries about the program can be addressed to Prof. M S Narasimhan, Professor, Finance and Control Area, Indian Institute of Management Bangalore, Bannerghatta Road, Bangalore 560076. Email: msn@iimb.ernet.in

Programme Fee

Fee for On Campus participants is Rs. 2,75,000/-*

Fee for Distance Mode participants is Rs. 2,25,000/-*

*Add Service Tax at 12.36% (applicable rates)

The payment schedule is as follows:

1st installment on admission

2nd installment on or before 19th January 2013

Award of Certificate

A certificate of completion will be awarded by IIMB to the participants upon successful completion of the program satisfying the program requirements.

Course Faculty

The course will be offered by faculty drawn from Finance and Control Area, Economics and Quantitative Methods and Information Systems of Indian Institute of Management Bangalore.

Academic Calendar

The Certificate Program curriculum comprises of course work and an optional project work. The course work is spread over five terms. Each term will be approximately 8 to 10 week's duration. On successful completion of all courses, students have an option to work on project and submit the report for evaluation. The details of the courses are given below.

| Term | Topics |
|------------|---|
| I | Financial Accounting, Financial Markets, Instruments and Institutions, Statistics for Finance |
| II | Mathematics of Finance, Asset Pricing Model, Security Analysis and Valuation |
| III | Portfolio Theory & Management, Financial Derivatives, Structured Financial Products |
| IV | Financial Modeling, Market Risk Management, Credit Risk Management |

| <i>Programme Dates</i> | | <i># days</i> |
|------------------------|-------------------------|---------------|
| Saturdays | 20 & 27 Oct 2012 | 2 |
| | 3, 10, 24 Nov | 3 |
| | 8, 15, 22 & 29 Dec | 4 |
| | 12 & 19 Jan 2013 | 2 |
| | 2, 16 & 23 Feb | 3 |
| | 2, 16 & 30 Mar | 3 |
| | 6, 13, 20 & 27 Apr | 4 |
| | 4, 11, 18 & 25 May 2013 | 4 |

REGISTRATION

The organizations interested in nominating their candidates and interested individuals for the program may apply online on or **before 13th September 2012**. **Applications through email/hardcopies are not accepted.**

Participants interested in the programme may contact IIMB at the above-mentioned address for clarifications, if any. Once registration is accepted, cancellation /refund queries and requests will not be entertained.

The Administrative Officer

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