

# University of the Punjab, Lahore

Hailey College of Banking & Finance

## Course Outline

(Core Course / Auxiliary Course /Special Course)

Program	BBA	Course Instructor	
Years/Semester		Email	
Name of the Course	<b>Foreign Exchange &amp; Risk Management</b>		
Course No.	BHBF431		
Credit Hours	3		
Prerequisites	N/A		
Follow Up	--		
Category	Core Course		
Course Description	<b>The course provides in-depth working knowledge of the foreign exchange products and market environment.</b>		
Learning Objectives	<b>Students aim to understand the principal functions and characteristics of the foreign exchange market and its related instruments from both a hedging and trading point of view.</b>		
<b>Syllabus Before Mid-Term Examinations</b>			
WEEK 01	Anatomy of Risk		
WEEK 02	Risk Organizational Set-up and Rationale		
WEEK 03	-----Do-----		
WEEK 04	Types of Risk		
WEEK 05	-----Do-----		
WEEK 06	Nature and Scope of Credit Risk.		
WEEK 07	-----Do-----		
WEEK 08	-----Do-----		
<b>Syllabus After Mid-Term Examinations</b>			
WEEK 09	Credit Rating Mechanism		
WEEK 10	-----Do-----		
WEEK 11	-----Do-----		
WEEK 12	Credit risk Model		
WEEK 13	Credit Risk Portfolio Management		

<b>WEEK 14</b>	-----Do-----				
<b>WEEK 15</b>	-----Do-----				
<b>WEEK 16</b>	Accounting Ratios for Risk Evaluation				
<b>Text Books</b>	Credit Risk Management by S.K. Bagchi				
<b>Reference Material</b>	Provided by instructor				
<b>Instructional Aids/Resources</b>	<ul style="list-style-type: none"> <li>• Smart Projector</li> <li>• Video Lectures</li> <li>• Online Case Study Database Access (Harvard)</li> <li>• Turnitin</li> </ul>				
<b>Teaching strategies</b>	Participatory lectures, assignments, workshop sessions, presentations, term papers				
<b>Assessment</b>	<b>Marks in %</b>	<b>Sessional</b>	<b>Mid</b>	<b>Final</b>	<b>Total 100%</b>
	<b>Criteria</b>	25	35	40	100
<b>Governing Rules</b>	<ul style="list-style-type: none"> <li>• There will be a closed-book mid-term exam (minimum duration 1 hour) and final-term exam (minimum duration 1.5 hours) in which material from lectures, assigned readings/handouts, and the textbook will be covered. The exams will test your understanding of the course material and your ability to apply the concepts learned.</li> <li>• Prior Preparation, Regular Attendance, and Professional Participation in all classes is expected and rewarded. Come to the Class prepared to lead the class discussion for analytical interpretations, alternative strategies, and persuasive solutions.</li> </ul>				
<b>Attendance Requirements</b>	<ul style="list-style-type: none"> <li>• Students failing to maintain a minimum attendance of 75% will not be allowed to sit in Exams</li> </ul> <p>It is strongly recommended that students attend every class session.</p>				
<b>Classroom Behavior</b>	In class all cell phones must be turned off or set on "silent mode." During lectures use of mobile phone or other gadgets without the permission of instructor is not allowed				
<b>Honesty Policy</b>	A Participant found in cheating on any exam/ assignment/ project will receive no credit (i.e. no grade) for that exam/ assignment/ project				