ELIGIBILITY FOR ADMISSION

Candidates who apply for the degree of PG Diploma shall possess the following qualifications.

(a) AGE LIMIT:

There is no upper Age Limit.

(b) QUALIFICATION:

Any Degree

3. DURATION OF THE COURSE

The course will be conducted for one year

3.1. EXAM : There will be an examination conducted by the University at the end of the year.

3.2. Passing minimum : 50

3.3. MEDIUM OF INSTRUCTION: The Medium of instruction will be English.

Course Profile

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PAPER I: FINANCIAL MARKETS, TREASURY AND RISK MANAGEMENT

Objectives
1. To acquaint with the nature of Indian Financial System
2. To Understand the Treasury and Risk Management process in Banking
3. To examine the role of commercial banks in the Indian Economy

Unit – I: Indian Financial System


Unit – II: Treasury management in Banking Industry

Concept and Functions of Treasury Management in Commercial banks-Treasury Products in Forex Market, Money Market and Securities Market-Funding and Regulatory aspects-CRR, SLR, Liquidity Adjustment Facility (LAF) and Payment and Settlement system.

Unit – III: Risk Management Process in Banking


Unit – IV: Commercial Banks and their Roles in Indian Economy


Unit – V: Profit planning activities of Banks through Subsidiary activities

Merchant Banking-IPO and Equity issue-Underwriting of Shares-Pricing of issue-Book building process-Profit earnings through non fund based activities like issue of LCs, Bank Guarantees etc. and other fee based activities. -Increasing liquidity and profitability through the process of Securitization.

REFERENCES
PAPER II INTERNATIONAL FINANCIAL MANAGEMENT

Objectives:

1. To explain the basic features and functions of Forex Market
2. To develop an appreciation in Foreign Exchange Exposure and Management
3. To understand the International Financial System

Syllabus

Unit - I: Foundations of International Financial Management


Unit – II: International Markets


Unit – III: Foreign Exchange Exposure and Management

Management of Transaction Exposure, Translation Exposure and Economic Exposure - Methods of hedging the exposures-Overview of Derivatives in hedging the risks-Forward Contracts, Swaps, Options and Futures.

Unit – IV: International Financial System

International Monetary System-Bretton Woods System-Flexible Exchange Rate system Fixed and Floating rate system-World Bank and its affiliates-International Monetary Fund-special drawing Rights.

Unit – V: Financing of International Trade-Indian Perspectives
International methods of Payments and settlements - Letter of Credit - Provisions of UCPDC - Exports and Imports - Exchange control requirements - Pre-shipment and Post Shipment finance - Factoring and Forfeiting services - Role of Exam Bank and ECGC.

References


PAPERIII: STRATEGIC COST MANAGEMENT

Objectives

1. To explain how the costing techniques are useful in the process of managerial decision-making
2. To Understand the role of a cost manager in pricing
3. To familiarize the strategic cost management tools and techniques

Unit – I

Cost analysis and Management decisions – Concepts of Cost – Cost information – Cost behaviour – Cost structure today – Cost Volume Profit Analysis, its application and limitations – Discussions involving alternative choices – Curvilinear BEP – Cost indifference point.

Unit – II


Unit – III

Measuring total business unit performance – Financial and non financial – Balanced Score card and its perspectives. Divisional performance and segment performance

Unit – IV

Unit – V

Total Cost management and Value engineering – Cost control and cost reduction –
Techninques of cost reduction -- Six sigma and cost manager – Benchmarking

References

1. John K. Shank and Vijay Govindarajan, Strategic Cost Management , Vikas
   Publishing House, 2004
4. Saxena and Vashist, Advanced Cost and Management Accounting:Problems and
   Solutions, Sulthan Chand & Sons, New Delhi, (2004)
5. Saxena and Vashist – Advanced Management Accounting Problem and Solution. Sultan chand ,2006

PAPER IV: SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Objectives:

1. To familiarize with the concept of Investment, particularly in a capital market
2. To explain how the Fundamental and Technical Analysis are useful in the process
   of Investment decisions
3. To make aware of the various portfolio management techniques

Unit - I

Investment - Meaning - Classification - Features - Investment, Speculation and gambling
- Factors influencing Investment - Investment Avenues in India. - Tax planning and
Investment - Risk and Return - Systematic and unsystematic Risk - measurement of Risk
and Return - Return on Investment.

Unit - II

Valuation of securities - concept of valuation - Going concern value – Bond valuation -
Equity valuation - Time Value of Money -Options and futures - Valuation of options -
Warrants and Convertibles - Mutual Funds.

Unit - III

market - Depository System - Stock Exchanges - Indices - SEBI – Functions and
regulations.

Unit - IV

Unit - V


References

1. Fischer and Jordan, Security Analysis and Portfolio Management, 2004

PAPER V: DERIVATIVES MANAGEMENT

Objectives

1. To acquaint with the nature of Derivatives Market
2. To familiarize the determination of futures price and options price
3. To help exposure on options strategies and swaps

Unit I

Derivatives Markets - Derivatives: Meaning, History & functions of derivatives market, participants in Derivative market, Legal framework of derivatives market in India with respect to Stock, Currency and Commodity derivatives Futures market, Forwards and Futures contract, Similarities & Differences, Options,Types, American and European, In-the-money, At-the-money, Out-of-the money options, Listed Options, Futures and Options on Indices, Stock, Commodities, Energy, Foreign Exchange and Interest rate

Unit II

Determination of Futures price: Stock, Commodity and Currency: Cost of carry, Basis, Spot – Futures parity theorem, Spreads, Forward Vs futures pricing. Future prices vs Expected spot

**Unit III**

Option Prices: Factors affecting call & put option prices, Determinants of Option values/premium, Restriction of option values, Black – Scholes formula, Call option valuation, Put option valuation, Hedge ratios, Binomial model.

**Unit IV**


**Unit V**

Swaps: Swaps-Evolution, Types, Interest rate swap, Designing and valuation, Currency swaps: designing and valuation, Swap pricing, Credit risk and swap market, Swap variations. Interest rate futures: Hedging interest rate risk using interest rate futures

**References:**

5. Varma A., Derivative and Risk Management (1st Edn.) Tata Mgra Hill

**PAPER VI: FINANCIAL ANALYSIS AND REPORTING**

**Objectives:**

1. To Understand the Financial Statements for the purpose of analyzing
2. To discuss the techniques of Financial Statement of Analysis
3. To examine the Financial Distress and Scams

**Unit I**

Financial Statement & Financial Statement Analysis (FS & FSA) - Sources of information for FA - Traditional and new approaches to FSA

Unit II
 Techniques of FSA (Financial Statement Analysis) - Comparison - Intra firm, Inter firm, Inter period analysis, Regional performance analysis, Cross sectional analysis, Residual method, Beyond national boundary analysis - merits and limitations - Types of analysis - Comparative, common-size, trend analysis, Ratio analysis - merits and limitations

Unit III
 Income Statement Analysis - Factors affecting reported income - Classification of income statement analysis - Barriers and measures to overcome objective income statement analysis - Revenue and expenses recognition - Techniques used by Management for earning manipulation.

Unit-IV
 Balance Sheet Analysis - Asset Reporting - Accounting for Fixed Assets - Accounting for Liabilities - Off Balance sheet liabilities

Unit- V

References:

PAPER VII: MANAGEMENT INFORMATION SYSTEM

Objectives: Make the students to understand the interface of the Human Resources function with Operations, Marketing, and Finance functions and to impart knowledge on information systems and its relevance to business decisions.


UNIT V: DSS: DSS models and software: The decision making process - Structured, Semi Structured and Unstructured problems; Managing Information Technology: Managing Information Resources and technologies - Security and Ethical Challenges: IS controls - facility control and procedural control

References

4. Waman S Jawadekar , "Management Information System Text and cases", TMH