

University of Pretoria Yearbook 2020

Financial risk management 711 (FRB 711)

Qualification	Postgraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	20.00
Prerequisites	FBS 210 and FBS 220 or FBS 200
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Department	Financial Management
Period of presentation	Semester 1

Module content

- Introduction to risk and financial risk;
- Financial risk exposures;
- Evolution and use of risk management instruments;
- Measurement of internal and external risk through modelling and forecasting;
- Market (price) risk;
- Portfolio risk;
- Value-at-risk;
- Capital requirements;
- Fixed-income risk;
- Liquidity, operational and legal risks;
- Credit (default) risk;
- Regulation (governance) and compliance environment;
- Firm-wide risk management and
- Implementing a risk management programme.

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