

# University of Pretoria Yearbook 2021

## Financial risk management 711 (FRB 711)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Economic and Management Sciences</a>
<b>Module credits</b>	20.00
<b>NQF Level</b>	08
<b>Prerequisites</b>	FBS 210 and FBS 220 or FBS 200
<b>Contact time</b>	1 lecture per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Financial Management
<b>Period of presentation</b>	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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