

Module title		Abbreviation
Risk Management		12-M-CF3-222-m01
Module coordinator		Module offered by
Holder of the Chair of Corporate Finance		Faculty of Business Management and Economics
ECTS	Method of grading	Only after succ. compl. of module(s)
5	numerical grade	--
Duration	Module level	Other prerequisites
1 semester	graduate	--
Contents		
<p>This module deals with the valuation and use of classical derivatives in financial markets. In particular, futures, swaps and options are considered as well as their possible applications in the context of financial risk management. In particular, students will be introduced to the theory involved in pricing options, as well as important valuation parameters. In addition, some established risk measures such as value-at-risk are discussed.</p> <ol style="list-style-type: none"> 1. Introduction 2. Futures & Forwards 3. Swaps 4. Options 5. Measures of risk 		
Intended learning outcomes		
<p>Upon completion of this module students will be able to,</p> <p>(i) independently determine the fair value of the derivatives discussed, as well as</p> <p>(ii) to understand and evaluate common capital market hedging strategies.</p>		
Courses (type, number of weekly contact hours, language — if other than German)		
V (2) + Ü (2)		
Method of assessment (type, scope, language — if other than German, examination offered — if not every semester, information on whether module is creditable for bonus)		
<p>a) written examination (approx. 60 to 90 minutes) or</p> <p>b) term paper (approx. 15 pages)</p> <p>Language of assessment: German and/or English</p> <p>creditable for bonus</p>		
Allocation of places		
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Additional information		
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Workload		
150 h		
Teaching cycle		
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Referred to in LPO I (examination regulations for teaching-degree programmes)		
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Module appears in		
<p>Master's degree (1 major) Information Systems (2022)</p> <p>Master's degree (1 major) International Economic Policy (2022)</p> <p>Master's degree (1 major) Management (2022)</p> <p>Master's degree (1 major) Economathematics (2022)</p>		

