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Syllabus Finance Theory for Risk Management

Day	Topics
Day 1	Financial Instruments: Bonds, Derivatives, Swaps, Financial Innovation and Systemic Risk
Day 2	Fundamentals of Risk Management: Interest Rate Risk, Equities and Equity Market Risk Basic Principles Pricing Derivatives: Numerical Methods, Greeks, Implied Volatility
Day 3	Capital Management: Regulatory Framework, Capital Allocation Portfolio Theory and Performance Measurement: Problem with Markowitz, Risk Budgeting, Performance Measurement, Dark Side of Statistics
Day 4	Fixed Income Theory: Random Walk, Forward Rates, Caps and Floors Structured Products: Basic Concepts, Product Range, Client Advisory Services