

K L University
Department of MBA
Course Handout for II Year MBA (General) PROGRAM
A.Y.2017-18, II Semester

Course Name :Financial Derivatives

Course Code :15MB62F4

L-T-P structure :2-2-0

Course Credits :3

Course Coordinator : Dr. P. Raja Babu

Course Instructors : Dr. K.S. Venkateswara Kumar

Course Teaching Associates : Nil

Course Objective :

- 1) To predict the price movement in the stock market and to provide commitments to prices for future dates to give protection against adverse movements in future prices.
- 2) To understand the basics of the various instruments operating in the stock market along with their trading mechanism and regulations.
- 3) To develop various pricing models of stock prices, trading, hedging of options and management of derivative exposure.

Course Rationale: Financial Derivatives is the study of to understand various derivative contracts in order to maximize the return, minize the risk and protection against the inflation.

Course Outcomes (CO):

CO No:	Course Outcomes	SO	BTL
1.	Students will be able to understand various types of derivatives.	A	2
2.	Student will be analyse various types of options in derivative market	B	4
3.	The student will be able to analyze various strategies using financial derivatives	B	4
4.	The student will be able to analyze various models in order to hedge the risk	B	4

COURSE OUTCOME INDICATORS (COI):

CO No.	COI-1	COI-2	COI-3
1.	Understand basic concepts of Financial derivative	Understand Derivatives market in India	Understand types of derivatives
2.	Understand Properties and Mechanics of option markets	Analyze various types of options	Analyze Optional Techniques
3.	Understand concept of option strategies	Analyze Option strategies	Analyze Option Pricing Models
4.	Understand the concepts of Volatility	Analyse various types of swap contracts	Swap contracts in practice

SYLLABUS (As approved by BoS):

Introduction: Forwards and futures contracts, other derivatives-Trading regulation-Index futures-Futures on currencies-Interest rate futures-Derivatives market in India. Options market: Properties of stock options-Mechanics of option Markets-Underlying assets-Stock options-Warrants and Convertibles-Strategies involving options-Spread, Combinations, and other payoffs-Options on Indices-Hedging strategies using derivatives. Options Valuation: Binomial Model-one step and two step Binomial trees- Black-Scholes model-Lognormal Property of stock prices-Volatility-Causes of volatility. Swaps-Currency swaps-Interest rate swaps-Equity swaps-Credit derivatives-Credit default swaps-Caps and floors.

BoS Approved Textbooks:

1. Gupta S L, Financial Derivatives: Theory, Concepts and Problems, Prentice Hall of India, New Delhi.

BoS Approved Reference Books:

1. John C Hull: Options, Futures and Other Derivatives, Prentice Hall of India, New Delhi.
2. Redhead: Financial Derivatives: An Introduction to Futures, Forwards, Options, Prentice Hall of India, New Delhi.
3. Vishnu Priya Mishra, Financial Derivatives, Excel Books, New Delhi.
4. Satyanarayana Chary T, Financial Derivatives, Excel Books, New Delhi.
5. Kumar S SS, Financial Derivatives, Prentice Hall of India, New Delhi.

Deviations (if any) from BoS approved syllabus and the topics planned: Nil

COURSE DELIVERY PLAN:

Sess. No.	CO	COI	Topic (s)	Teaching-Learning Methods	Evaluation Components
1.	1	1	Introduction: Derivative Contract	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
2.	1	1	Origin and evolution of derivatives	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
3.	1	1	Functions Of Derivatives	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
4.	1	1	Factors Contributing To The Growth Of Derivatives	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
5.	1	2	Derivative Markets in India	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
6.	1	2	Regulations of Derivative Contract in India	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
7.	1	2	Types of derivatives	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
8.	1	2	Forward Contract	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
9.	1	2	Features of Forward Contract	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
10.	1	2	Trading Mechanism Of	Deliver Lecture And Presentations	In-semester exam, Mini

			Forward Contract		Project and End Semester (ES)
11.	1	2	Valuation Of Forwards Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
12.	1	3	Future contract and its significance	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
13.	1	3	Future Contract trading Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
14.	1	3	Index futures Contract Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
15.	1	3	Currency future contract Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
16.	1	3	Interest rate future contract	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
17.	1	3	Difference In Future Contract And Forward Contract	Deliver Lecture And Presentations	In-semester exam, Mini Project and End Semester (ES)
18.	2	1	Options market in India	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
19.	2	1	Properties of options stock market	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
20.	2	1	Types of options	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
21.	2	1	Introduction to the concept of mechanics of option market	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
22.	2	2	Introduction to warrants	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
23.	2	2	Convertibles	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
24.	2	3	Executive Stock options	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
25.	2	3	Stock Option Models	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)

26.	2	3	Stock Option Models	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
27.	2	3	Option contract in practice	Deliver Lecture and Seminar presentations	In-semester exam, Mini Project and End Semester (ES)
28.	3	1	Introduction to option strategies	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
29.	3	1	Importance of option Strategy	Deliver Lecture and presentation	In-semester exam, Mini Project and End Semester (ES)
30.	3	1	Combination Strategy	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
31.	3	2	Hedging Strategy	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
32.	3	2	Hedging Strategy	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
33.	3	2	Hedging Strategy	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
34.	3	2	Introduction to option price Models	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
35.	3	3	Binomial model in option pricing	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
36.	3	3	One Step Binomial model Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
37.	3	3	One Step Binomial model Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
38.	3	3	Two Step Binomial model Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
39.	3	3	Two Step Binomial model Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
40.	3	3	Black-Scholes model Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
41.	3	3	Black-Scholes model-Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
42.	3	3	Black-Scholes model-Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
43.	3	3	Black-Scholes model-Tutorial	Tutorial Problems Practice	In-semester exam, Mini Project and End Semester (ES)
44.	3	3	Lognormal Property of stock prices	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester

					(ES)
45.	4	1	Volatility	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
46.	4	1	Causes of volatility	Deliver Lecture and Mini-project	In-semester exam, Mini Project and End Semester (ES)
47.	4	1	Swap Contract	Deliver Lecture and Presentations	Mini Project and ES
48.	4	1	Features of Swap contract	Deliver Lecture and Presentations	Mini Project and ES
49.	4	1	Pros and cons of swaps and types of swaps	Deliver Lecture and Presentations	Mini Project and ES
50.	4	2	Currency Swap	Deliver Lecture and Presentations	Mini Project and ES
51.	4	2	Interest Rate Swap	Deliver Lecture and Presentations	Mini Project and ES
52.	4	2	Interest rate swaps and currency rate swaps	Deliver Lecture and Presentations	Mini Project and ES
53.	4	2	Equity Swap	Deliver Lecture and Presentations	Mini Project and ES
54.	4	2	Credit Swap and Credit defaults	Deliver Lecture and Presentations	Mini Project and ES
55.	4	3	Valuation of swaps Tutorial	Tutorial Problems Practice	Mini Project and ES
56.	4	3	Valuation of swaps Tutorial	Tutorial Problems Practice	Mini Project and ES
57.	4	3	Valuation of swaps Tutorial	Tutorial Problems Practice	Mini Project and ES
58.	4	3	Caps & Floors	Deliver Lecture and Presentations	Mini Project and ES
59.	4	3	Corporate Practices	Deliver Lecture and Presentations	Mini Project and ES
60.	4	3	Corporate practices	Deliver Lecture and Presentations	Mini Project and ES

Session wise Teaching – Learning Plan

Session Number:1

Session Outcome: Student able to understand the concept and importance of financial derivatives

Time(min)	Topic	BTL	Teaching – Learning Method
10	Overview of Financial Derivatives		Deliver Lecture
30	Meaning and Definition	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:2

Session Outcome: Student able to understand the Origin and evolution of financial derivatives

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Deliver Lecture
30	Origin and evolution of financial derivatives	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:4**Session Outcome: Student able to understand the functions of derivative contracts**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	functions of derivatives	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:4**Session Outcome: Student able to understand Factors Contributing To The Growth Of Derivatives**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Factors Contributing To The Growth Of Derivatives	2	Deliver Lecture and Presentations
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:5**Session Outcome: Student able to understand the derivative markets in India**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Derivative markets in India	2	Deliver Lecture and Reading Seminar
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:6**Session Outcome: Student able to understand the regulations of derivatives in India**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Regulations of Derivative contract in India	2	Deliver Lecture and Reading Seminar
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:7**Session Outcome: Student able to understand the various types of derivative contracts**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Forward contract	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number: 8**Session Outcome: Student able to understand the concept of Forward contract**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	Forward contract	2	Deliver Lecture and Seminar Presentations
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:9**Session Outcome: Student able to understand the concept of Features of Forward Contract**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	Features of Forward Contract	2	Deliver Lecture and Seminar Presentations
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:10**Session Outcome: Student able to understand the Trading Mechanism Of Forward Contract**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	Trading Mechanism Of Forward Contract	2	Deliver Lecture and Seminar Presentations
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:11**Session Outcome: Student able to analyse the Valuation Of Forwards**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	Tutorial	4	Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:12**Session Outcome: Student able to analyse the Future contract and its significance**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	Future contract and its significance	4	Deliver Lecture and Seminar Presentations
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number 13**Session Outcome: Student able to Apply he Future Contract trading**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	Tutorial	4	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number 14**Session Outcome: Student able to Analyse the Index futures Contract Tutorial**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	Index futures Contract Tutorial	4	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:15**Session Outcome: Student able to analyse the concept of currency futures contract Tutorial**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline		Interaction
30	currency futures contract Tutorial	4	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:16**Session Outcome: Student able to Analyse the concept of Interest future contracts**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Interest future contract	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:17**Session Outcome: Student able to analyse the Difference In Future Contract And Forward Contract**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Difference In Future Contract And Forward Contract	4	Deliver Lecture and Reading Seminar
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:18**Session Outcome: Student able to understand options market in India**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Options market in India	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:19**Session Outcome: Student able to Understand Properties of stock options**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Introduction to Properties of stock options	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:20**Session Outcome: Student able to Understand the Types of options**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Summary of Last topic		Interaction
30	Types of options	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:21**Session Outcome: Student able to understand the mechanics of option market in India**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Summary of Last topic		Interaction
30	Introduction to the concept of mechanics of option market	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:22**Session Outcome: Student able to analyze warrants contracts**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Summary of Last topic		Interaction
30	Introduction to warrants	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:23**Session Outcome: Student able to Analyse the concept of convertibles**

Time(min)	Topic	BTL	Teaching – Learning Method
5	Summary of Last topic		Interaction
15	Introduction to convertible contracts	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:24**Session Outcome: Student able to Analyse the Executive Stock Options**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Summary of Last topic		Interaction
30	Introduction of Executive Stock options	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:25**Session Outcome: Student able to analyse the concept of option models**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Introduction to option models	4	Deliver Lecture and Seminar presentations
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:26**Session Outcome: Student able to analyse option models**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Introduction to option models	4	Deliver Lecture and Seminar presentations
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:27**Session Outcome: Student able to analyse the Option contract in practice**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Option contract in practice	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:28**Session Outcome: Student able to analyse the Introduction to option strategies**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Introduction to option strategies	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:29**Session Outcome: Student able to understand the Importance of option Strategy**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Importance of option Strategy	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:30**Session Outcome: Student able to understand the Combination Strategy**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Combination Strategy	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:31**Session Outcome: Student able to analyse the Hedging Strategy**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Hedging Strategy	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:32**Session Outcome: Student able to Analyse Hedging Strategy**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Hedging Strategy	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:33**Session Outcome: Student able to Analyse Hedging Strategy**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Hedging Strategy	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:34**Session Outcome: Student able to Analyse option price valuation**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Introduction to option price	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:35**Session Outcome: Student able to analyse Binomial model in option pricing**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Binomial model in option pricing	4	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:36**Session Outcome: Student able to analyze one step Binomial models in option pricing**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Tutorial	4	Problems practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:37

Session Outcome: Student able to analyze the one step binomial model

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	one step binomial model Tutorial	4	Problems practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:38

Session Outcome: Student able to Analyze two step binomial model

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Two step binomial model Tutorial	4	Problems Practice
5	Question and Answers		Interaction
5	Revision		Interaction

Session Number:39

Session Outcome: Student able to analyze two step binomial model

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Two step binomial model Tutorial	4	Problems Practice
5	Question and Answers		Interaction
5	Revision		Interaction

Session Number:40

Session Outcome: Student able to analyze the Black-Scholes model

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Black-Scholes model Tutorial	4	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:41

Session Outcome: Student able to analyze the Black-Scholes model

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Black-Scholes model Tutorial	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:42

Session Outcome: Student able to analyze the Black-Scholes model

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Black-Scholes model Analysis tutorial	4	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:43

Session Outcome: Student able to analyze the Black-Scholes model

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Black-Scholes model Tutorial	4	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:44**Session Outcome: Student able to analyze Lognormal Property of stock prices-**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Log normal Property of stock prices	4	Deliver Lecture
5	Question and Answers		Interaction
5	Revision		Interaction

Session Number:45**Session Outcome: Student able to understand the Volatility**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Review		Interaction
30	Volatility in stock market	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:46**Session Outcome: Student able to understand the causes of volatility**

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Causes of volatility	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:47**Session Outcome: Student able to understand the concept of Swap contracts**

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Swap contracts	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:48**Session Outcome: Student able to understand Features of Swap contract**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Features of Swap contract	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:49**Session Outcome: Student able to understand the Pros and cons of swaps and types of swaps**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Pros and cons of swaps and types of swaps	2	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:50**Session Outcome: Student able to Analyse the currency swap contract**

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Currency swap contract	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:51**Session Outcome: Student able to analyze the Interest rate swap contract**

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Interest rate swap contract	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Number:52**Session Outcome: Student able to analyse the Interest rate swaps and currency rate swaps**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Interest rate swaps and currency rate swaps	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:53**Session Outcome: Student able to analyse the equity swap contract**

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Equity swap contract	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:53**Session Outcome: Student able to analyse the credit swap contract**

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Credit swap contract	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:54**Session Outcome: Student able to analyse the credit default swap contract**

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Credit default swap contract	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:55**Session Outcome: Student able to apply Valuation of swaps Tutorial**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Tutorial	3	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:56**Session Outcome: Student able to apply Valuation of swaps**

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Tutorial	3	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:57

Session Outcome: Student able to apply Valuation of swaps

Time(min)	Topic	BTL	Teaching – Learning Method
10	Outline of Last topic		Interaction
30	Tutorial	3	Problems Practice
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:58

Session Outcome: Student able to analyze the Caps and floors

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Caps and floors	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:59

Session Outcome: Student able to analyse swap contract and corporate practices

Time (min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	Corporate practices	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Session Number:60

Session Outcome: Student able to analyze corporate practices

Time(min)	Topic	BTL	Teaching – Learning Method
10	Recap		Interaction
30	corporate practices	4	Deliver Lecture
5	Question and Answers (Q&A)		Interaction
5	Revision		Interaction

Evaluation Plan

Evaluation Component	Weightage/Marks	Date	Duration (Hours)	CO 1			CO 2			CO 3			CO 4		
COI No.				1	2	3	1	2	3	1	2	3	1	2	3
BTL				2	2	2	1	4	4	1	4	4	1	4	4
Test 1	Weightage (10%)		90 mts	3	3	4									
	Max Marks (20)			6	6	8									
Test 2	Weightage (10%)		90 mts				3	3	4						
	Max Marks (20)						6	6	8						
Test 3	Weightage (10%)		90 mts							3	3	4			
	Max Marks (20)									6	6	8			
Active Learning	Weightage (15%)					15			15			15			
	Max Marks (15)					15			15			15			
Attendance	Weightage (5%)	Equal weightage for all the lecture sessions (5%)													
Semester End Exam	Weightage (50%)		180 mts	2	3	5	2	3	5	2	3	5	4	6	10
	Max Marks (50)			2	3	5	2	3	5	2	3	5	4	6	10
	Question Number			1	2-7	8	1	2-7	8	1	2-7	8	1	2-7	8

Course Team members, Chamber Consultation Hours and Chamber Venue details:

S.No.	Name of Faculty	Chamber Consultation Day(s)	Chamber Consultation Timings for each day	Chamber Consultation Room No:	Signature of Course faculty
1	Dr. P. Raja Babu	Wednesday	4-5 pm	New Library Building, 4 th Floor Faculty Cabin	

Signature of COURSE COORDINATOR:


Hari Kiran Vege,

Recommended by HEAD OF DEPARTMENT:
Approved By:

Assoc. Dean-TLP

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