



NARAYANA
ENGINEERING COLLEGE
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| Course Code | Specialization Elective - V Financial Derivatives | L | T | P | C |
|---|--|-----------------|---|---|---|
| 24MB401a | | 4 | 0 | 0 | 4 |
| Semester | | IV | | | |
| Course Objectives: | | | | | |
| <ul style="list-style-type: none">To give an overview of Financial Derivatives, growth, types of derivatives.To Explain fundamental linkages between spot & derivative markets.To infuse knowledge on functioning and types of future and forward markets.To explain the concepts of Options, strategies, and its pricing models.To give an understanding on Swaps, types of Swaps and Credit Risk involved in Swaps. | | | | | |
| Course Outcomes (CO): Student will be able to | | | | | |
| <ul style="list-style-type: none">Understand concepts of Derivative, and types of derivativesRecognize the inter relationship of Spot & derivative markets.Learn the functioning of utue and forward markets.Know the concepts of Options, strategies, and its pricing models.Aware of types of swaps in reducing risk. | | | | | |
| UNIT – I | | Lecture Hrs: 8 | | | |
| Introduction to Derivatives : Development and Growth of Derivative Markets, Functions of Derivative markets - Types of Derivatives – Participants in Derivatives Markets - Financial Vs Derivative markets - Fundamental linkages between spot & Derivative Markets, Role of Derivatives Market in India, uses and misuses of derivatives. | | | | | |
| UNIT – II | | Lecture Hrs: 12 | | | |
| Future and Forward Market: Meaning of Forwards and Futures, Mechanics of Buying & Selling Future: Order flows – setting a futures position – Initial Margins – types of orders; Hedging Strategies Using futures: Short – Long – Basis Risk – Hedge Ratio. | | | | | |
| UNIT - III | | Lecture Hrs:12 | | | |
| Options: Introduction to Options - Distinguish between Options and Futures – Participants in Options Market - Structure of Options Market, Types of Options, Principles of Option Pricing, Option Pricing Models: The Binomial Model, The Black Scholes Merton Model - Factors affecting Option prices – Maximum & Minimum Option Price. | | | | | |
| UNIT – IV | | Lecture Hrs:12 | | | |
| Options Hedging Strategies : Types of Option hedging strategies: Protective Puts & Calls, Converted Calls, Spreads, Combinations – Delta Hedging. - Advanced Option strategies: Stock Index options – Currency Options – Interest Rate Options(Theory only). | | | | | |
| UNIT – V | | Lecture Hrs:12 | | | |
| Swaps: Introduction - Types of Swaps –Interest Rate Swaps –Currency Swaps –Commodity Swaps – Credit Risk in Swaps (Theory only). | | | | | |
| Textbooks: | | | | | |
| <ol style="list-style-type: none">Risk Management Insurance and Derivatives, Dr. G. Kotreshwaar, HPH.Financial Derivatives, Gupta, 1st Edition, PHI.Fundamentals of futures and options market, John C Hull: Pearson Education. | | | | | |
| Reference Books: | | | | | |
| <ul style="list-style-type: none">Financial Derivatives and Risk Management, OP Agarwal, HPHCommodities and Financial Derivatives, Kevin, PHI | | | | | |



- Fundamentals of Financial Derivatives, Swain.P.K, HPH
- Financial Derivatives, Mishra: Excel.
- Risk Management & Derivatives, Stulz, Cengage.
- Derivatives and Risk Management, Jayanth Rama Varma: TMH.
- Risk Management Insurance and Derivatives, G. Koteswar: Himalaya

Online Learning Resources:

<https://www.udemy.com/course/financial-derivatives>
https://onlinecourses.nptel.ac.in/noc21_mg84/preview

<https://swayam.in/FinancialDerivatives>
<https://www.academia.edu>



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| Course Code | Specialization Elective – VI Global Human Resource Management | L | T | P | C |
|---|--|----|---|---|---|
| | | 4 | 0 | 0 | 4 |
| Semester | | IV | | | |
| Course Objectives: | | | | | |
| <ul style="list-style-type: none">To explain concept of Global Human Resource Management (GHRM) and issues & Challenges involved in GHRM.To discuss comparison of HRM Vs GHRM and the global environmental factors of GHRM and cross cultural research methodologies.To impart knowledge on global staffing and compensation practices and differences in HCNs, PCNs and TCNs.To discuss appraisal, training & development at Global perspective level.To elucidate global industrial relations and people management globally. | | | | | |
| Course Outcomes (CO): Student will be able to | | | | | |
| <ul style="list-style-type: none">Understand an overview of concept of Global Human Resource Management (GHRM) and issues & Challenges involved in GHRM.Differentiation on HRM Vs GHRM and the global environmental factors of GHRM and cross cultural research methodologies.Learn concept of global staffing and compensation practices and differences in HCNs, PCNs and TCNs.Know appraisal, training & development methods at Global perspective level.Gain knowledge on global industrial relations and people management globally. | | | | | |
| UNIT – I | Lecture Hrs: 8 | | | | |
| Global Human Resource Management concept, expanding role – Global issues and challenges, Differences between Domestic HRM and GHRM. | | | | | |
| UNIT – II | Lecture Hrs: 12 | | | | |
| Social and Cultural Variables in Global Organizations – Cross Cultural Differences – Cross Cultural Research Methodologies – Hofetede’s Hermes Study, Cultural Issues. | | | | | |
| UNIT - III | Lecture Hrs:12 | | | | |
| Global staffing and Compensation Practices – Nature, Sources, Policies – Human Resource Planning – Recruitment and Selection for global Assignment, Selection process- Expatriate and Repatriate. – Compensation- International Compensation structure, Differentiating HCNs, PCNs and TCNs. | | | | | |
| UNIT – IV | Lecture Hrs:12 | | | | |
| Appraisal and Training and development in the Global Perspective- Programs and Agencies– Performance management, Appraisal system – Training and development need, cross cultural training, Areas of international training and development. | | | | | |
| UNIT – V | Lecture Hrs:12 | | | | |
| Global Industrial Relations and People Management – Trade Unions, Collective bargaining, Disputes/Conflicts, Quality Circles and Participative Management.- USA – European Countries, Asian Countries and Middle East. | | | | | |
| Textbooks: | | | | | |
| <ol style="list-style-type: none">International Human Resource Management,Aswathappa,TMH.International Dimension of Human Resource Management, Dowling P.J, Thomson/Cengage | | | | | |


Reference Books:

- International Human Resource Management, Tony Edwards & Chris Rees, Pearson.
- Internal Human Resource Management, Rao P.L, Excel.
- International Human Resource Management, Subba Rao P, Himalaya.
- International Dimensions of Organizational Behaviour, Adler N.J, Kent.

Online Learning Resources:

https://onlinecourses.nptel.ac.in/noc22_mg50/preview
<https://www.swayam.gov.in/HumanResourceDevelopment>
<https://www.coursera.org/courses?query=human resource management>

https://www.tutorialspoint.com/human_resource_management



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| Course Code | PROJECT WORK | L | T | P | C |
|---|--------------|----|---|----|----|
| 24MB403 | | 0 | 0 | 20 | 10 |
| Semester | | IV | | | |
| Students are required to take up a project work, in which the student can choose any specific problem of Industry or Industry based project work. Alternatively it can be secondary source based or Field based project work. Before the commencement of the project work each student is required to submit a synopsis indicating the objectives, Methodology, Framework for analysis, Action plan with milestones in order to have clarity for the subsequent work. The project should have an internal faculty as guide. The student shall initiate project work immediately after II semester and evaluation shall take place in IV semester. | | | | | |
| Reference Books: | | | | | |
| <ul style="list-style-type: none">• Business Essentials: <i>Research Project</i>, Viva.• Paul Oliver: <i>Writing Your Thesis</i>, Sage.• M.K.Rampal & S.L.Gupta: <i>Project Report Writing</i>, Paragon International.• Michael Jay Polonsky: <i>David S Waller: Designing and Managing a Research Project</i>, Sage.• Surendra Kumar: <i>An Aid to Project Work</i>, Paragon International. | | | | | |