BComHons (Financial Risk Management)

Admission requirements

- A BCom degree with Financial Risk Management, Financial Mathematics and Mathematical Statistics as third-year subjects.
- An average mark of at least 60% for Financial Risk Management 314 and 344.

Application procedure and closing date

Apply at <u>www.sun.ac.za/pgstudies</u>. For South African applicants, the closing date is **31 October** of the year before your intended studies, and for international applicants, it is **30 September**.

Duration of programme and starting date

Duration: One year, full-time.

Starting date: One and a half weeks before the other classes at the University begin.

Enquiries

Programme leader: Dr Carel van der Merwe Department of Statistics and Actuarial Science

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Programme content

Programme module

You must earn a total of at least 120 credits for this programme.

| Code | Module | Credits | Module Name | Semester |
|-------|--------|---------|---------------------------|----------|
| 54690 | 778 | 120 | Financial Risk Management | Both |

Compulsory modules (108 credits)

| Code | Module | Credits | Module Name | Semester |
|-------|--------|---------|------------------------------------------------|----------|
| 10459 | 731 | 12 | Financial Risk Management A | 1 |
| 10460 | 761 | 12 | Financial Risk Management B | 2 |
| 10660 | 733 | 12 | Portfolio Management Theory A | 1 |
| 10661 | 763 | 12 | Portfolio Management Theory B | 2 |
| 11166 | 734 | 6 | Practical Financial Modelling | 1 |
| 11218 | 793 | 30 | Research Assignment: Financial Risk Management | Both |
| 65250 | 718 | 12 | Stochastic Simulation | 1 |
| 10751 | 747 | 12 | Time Series Analysis B | 2 |

Elective modules (at least 12 credits)

| Code | Module | Credits | Module Name | Semester |
|-------|--------|---------|-------------------------------------|----------|
| 11164 | 732 | 12 | Financial Mathematical Statistics A | 1 |
| 11165 | 762 | 12 | Financial Mathematical Statistics B | 2 |