



INSTITUTE OF ACTUARIAL
& QUANTITATIVE STUDIES

Subject:

**Financial Markets -
Project**

Chapter:

Category:

Financial Markets

Project Topic: Financial crisis or Banking failures – Case study

Deadline: 13th March 2025

Aim: The purpose of this project is to acquaint the students and help them explore on the different real-world situations of Bank failures and financial failures and their corresponding consequences on the financial markets and economy.

Students are expected to understand the details of the case study, timelines, reasons of failures/distress, consequent impact, solution, etc. The same is to be presented in the form of a presentation. Marks will be awarded based on the presentation, understanding of the case study, flow of the presentation, and the deck you submit.

Students are requested to address the below mentioned questions in their presentation towards the end:

- a) What caused the disaster.
- b) What could have been done to avoid it
- c) As on date, are there mechanisms to avoid the happening of such an event and how effective it is.

Each group should attach a document (slide) showing roles played by each member in the project.

Naming convention to be strictly followed as:

BSC SEM2_FINANCIAL MARKETS PROJECT_GROUP NO. AA

Group No.	Roll Numbers	Topic
1	2, 3, 4, 5, 6	Model risk: LTCM
2	7, 8, 9, 10, 11	Yasuo Hamanaka: Copper king strategy and fall.
3	12, 13, 14, 15, 16	Orange County: A Case of Derivative Mismanagement
4	17, 18, 19, 20, 21	Northern Rock: Liquidity and Business model Risk
5	22, 23, 24, 25, 26	Cyber Risk: Swift Case.
6	27, 28, 29, 30, 31	Barings Bank: rogue trading, misleading reporting
7	32, 33, 34, 201, 202	Model risk: Victor Niederhofer
8	203, 204, 205, 206, 207	Washington Mutual
9	208, 209, 210, 212, 213	Reputational Risk: Volkswagen case.
10	214, 215, 216, 217, 218	Settlement Risk: Bankhaus Herstatt
11	219, 220, 221, 222, 223	Enron: America's most innovative company, Corporate Governance.
12	224, 225, 226, 227, 228	Continental Illinois National Bank and Trust
13	229, 230, 231, 232, 233, 238	Implementing Hedging strategies: Metallgesellschaft, how a dynamic hedging could go wrong.