UNIVERSITY of BRADFORD

Module Descriptor

Financial Risk Management in European Banking

Module Code:	AFE7001-A
Academic Year:	2018-19
Credit Rating:	10
School:	School of Management
Subject Area:	Accounting, Finance and Economics
FHEQ Level:	FHEQ Level 7 (Masters)

Pre-requisites:

Co-requisites:

Contact Hours

Type	Hours
Lectures	30
Directed Study	70

Availability Periods

Occurrence	Location/Period
BDA	University of Bradford / Semester 2 (Feb - May)

Module Aims

This module is studied as a one week block and is taught at ESc Toulouse in France. The module aims to assist students to develop a comprehensive understanding of the main dimensions of International Finance in the context of European Banking; critically evaluate the impact of European financial integration on the performance of financial firms and the importance of risk management in the value creation process.

Outline Syllabus

European Monetary System - how it works; towards EMU; single currency vs common currency
Financial Implications of European Integration - the Treaty on European Union; implications for firms; implication for states
Managing the Foreign Exchange Risk - the foreign exchange market; how to measure the

foreign exchange risk; how to cover the foreign exchange risk internally and externally (Options, Forward market)
Managing the Risk of Fluctuations of Interest Rates - the 'New Monetary Market'; how interest rates fluctuate; how to measure the risk of interest rates internally and externally (Options, Swaps, FRA, Caps, Floors, Collars)
Country Risk Analysis - what is country risk; country risk and international indebtment; how to measure it and cover it for firms and for banks.

Module Learning Outcomes

On successful completion of this module, students will be able to...

1. Comprehensive understanding of the nature and operations of European and, more widely, international financial markets and understand the strategies of the main European firms and banks, and the nature of international risks;
2. Develop a working practical knowledge of financial and risk management tools used in international business;
3. Be able to apply theory to solve international cases; acquire and use data to solve complex issues; and communicate and work effectively in a team.

Learning, Teaching and Assessment Strategy

This module is part of the Study Abroad programme and is taught on a week block basis at ESc Toulouse. Teaching methods will be a mixture of lectures, discussion, company visits and visiting speakers, and private study. The Examination for this module will take place on the final day of teaching.

Mode of Assessment

Type	Method	Description	Length	Weighting	Final Assess'
Summative	Examination - open book or seen paper	Open book examination	2 hours	100%	Yes

Legacy Code (if applicable)

MAN4028M

Reading List

To view Reading List, please go to **rebus:list**.