

School	Pôle Paris Alternance (PPA Business School, Paris, France)
Qualification Title	BBA Professional Accounting
Recognition	Commission Nationale de la Certification Professionnelle (CNCP) (National Commission for Professional Certification)
Listed On	Répertoire national des certifications professionnelles (RNCP) National Directory of Professional Certifications
RNCP Code	16261
RNCP Web Link	http://www.rncp.cncp.gouv.fr/grand-public/visualisationFiche?format=fr&fiche=16261
Module Title	FINANCIAL RISK MANAGEMENT
Module Code	
EQF Level	6
Semester	First Semester
ECTS Credits	
Study Hours	52
Private Study	100
TOTAL HOURS	152
Languages Available	French English
Aims	The module builds on the foundations of the existing finance modules and aims to give students a solid grounding in terms of understanding the recent global financial crisis and a wide range of risk management tools available to financial managers. Particular emphasis is placed on the issue of risk measurement. The following types of risk will be analysed extensively: Interest rate risk Market risk Credit risk Liquidity risk Capital adequacy Sovereign risk The class is run as a discussion based forum.
Learning Outcomes	<ol style="list-style-type: none"> 1. Students will be able to understand how risk management contributes to value creation 2. Students will be able to understand how the global market for credit operates 3. Students will be able to explain the causes of the recent global credit crisis 4. Students will be able to overview the risks facing a modern corporation 5. Students will be able to analyse the effects of interest rate volatility on risk exposure 6. Students will be able to examine market risk, which results when companies actively trade bonds, equities and other securities 7. Students will be able to examine how credit risk adversely impacts a financial institution's profits 8. Students will be able to analyse the problems created by liquidity risk

	<p>9. Students will be able to become familiar with the concept of capital adequacy and also with the Basel Accords</p> <p>10. Students will be able to examine several aspects of sovereign lending and the underlying risks</p>
Skills	<p>1. Adaptability</p> <p>2. Numeracy</p> <p>3. Problem solving skills</p> <p>4. Teamwork</p> <p>5. Organisational skills</p> <p>6. Communication skills</p> <p>7. IT skills</p> <p>8. International awareness</p> <p>9. Lifelong learning skills</p> <p>10. Ethical awareness</p>
Syllabus	<p>Introduction to Risk Management: Why Manage Risk?</p> <p>Measuring Risk</p> <p>Interest Rate Risk I</p> <p>Interest Rate Risk II</p> <p>Market Risk I</p> <p>Market Risk II</p> <p>Credit Risk I</p> <p>Credit Risk II</p> <p>Liquidity Risk</p> <p>Sovereign Risk</p> <p>Capital Adequacy</p>
Assessments	<p>Assessment 1: Mid-term test Assessment Type: Written Exam Duration: 1 hour Weighting: 20%</p> <p>Assessment 2: Written Unseen Examination Assessment Type: Written Exam Duration: 2 hours Weighting: 80%</p>
Teaching and Learning Strategies	<p>Teaching Method 1: Lecture</p> <p>Teaching Method 2 : Workshops</p> <p>Teaching Method 3: Seminars</p>
Learning Resources	