

MODULE TITLE		Risk Management in Banking			
MODULE LEVEL		7			
MODULE CREDIT POINTS		15			
SI MODULE CODE (if known)		25-7A11-00S			
MODULE JACS CODE		N300			
SUBJECT GROUP		Financial and Banking			
MODULE DELIVERY PATTERN (✓ as applicable or give dates for non-standard delivery) NB "Semester 3" ends on 31 July each year					
LONG (2 semesters)		SHORT (1 semester)		NON-STANDARD DELIVERY	
Sem 1 & 2		Sem 1	✓	Start Date	
Sem 2 & 3		Sem 2	✓	End Date	
		Sem 3			
MODULE ASSESSMENT PATTERN (✓ as applicable - also complete Table A, Section 5, below)					
Single Module Mark with Overall Module Pass Mark of 40%					✓
Single Module Mark - Pass/Fail only					
Up to Three Assessment Tasks with Pass Mark of 40% for each Task and Overall Module Pass Mark of 40%					
Up to Three Assessment Tasks - Pass/Fail only					
Other - if choosing "Other" please give further details of assessment pattern in the blank space below.					
Overall Module Pass Mark if other than 40% (subject to approval)					%
MODULE INFORMATION (✓ as applicable - also complete Table A, Section 5)					
Is a timetabled examination required for the assessment of this module?					
Is a timetabled examination required for the reassessment of this module?					
Is the module delivered wholly by Distance Learning (i.e. not timetabled at SHU)					
Are any staff who are responsible for teaching on this module non-SHU employees?					
MODULE STATUS (✓ as applicable to status of module in the context of current proposal)					
Unchanged: an existing module, presented as unchanged from previous years					
Modified: an existing module being modified as a result of this validation, e.g. changes to delivery or assessment pattern, title, credit weighting etc					✓
New: new module to be approved through current validation process					
If status is 'Modified', please give date when modified version is to be available from.				Modified Version Available from 01/08/2009	
Breakdown of notional study hours by type (Typically requires 10 hours of notional study time for 1 CATS credit)		Tutor-Led (Contact Hours)	Tutor-Directed Study	Self-Directed Study	TOTAL STUDY HOURS for this Module
		30	60	60	150
MSc Finance Programme wide					

1 AIM OF THIS MODULE

To enable students to understand and assess both the types of risk faced by financial institutions, and the strategies and techniques that are used to manage these risks.

2 BY ENGAGING SUCCESSFULLY WITH THIS MODULE YOU WILL BE ABLE TO

1. Identify, explain, prioritise and justify the main types of risk faced by Banks
2. Evaluate risk management strategies and techniques employed by financial institutions, and suggest and justify potential improvements.
3. Identify, research, evaluate and make appropriate use of source material relevant to risk management in financial institutions, and use appropriate references to, and compile a suitable bibliography of, such material.

3 THESE ARE EXAMPLES OF THE CONTENT OF THE MODULE

- Trends in financial risk management.
- Market risk (including interest rate risk and exchange rate risk) and its management.
- Liquidity risk and its management.
- Credit risk and its management.
- Operational risk and its management.
- Risk, capital and regulation.
- Risk management strategy and the co-ordination of risk management in financial institutions.

4 THESE ARE THE MAIN WAYS YOU WILL BE SUPPORTED IN YOUR LEARNING TO ACHIEVE THESE OUTCOMES

- The lecture / seminar activities will use a range of real world examples / case studies to illustrate financial risks, how they can be managed and the pros and cons of various risk management approaches. In addition, students will be encouraged to contribute individually by sharing related personal knowledge and experience gained in their country and/or financial institution.
- The lectures will be used to introduce each topic and provide up-to-date information. Students will be able to use the learning resources detailed in Section 7 to explore each topic in more depth and to attempt the seminar questions. The seminars will be used to discuss each topic in more depth and explore answers to the seminar questions.
- Copies of all lecture slides and informal presentations will be posted on the module Blackboard site. The Blackboard site will also include links to relevant current reports and research issued by such institutions as the International Monetary Fund, The Financial Services Authority, The Bank of England, The European Central Bank and the Bank for International Settlements.
- Feedback will be both formative and summative - please see Section 6 for more details.

5 THESE ARE THE WAYS THAT WILL BE USED TO ENABLE YOU TO DEMONSTRATE YOU HAVE MET THE LEARNING OUTCOMES

The module will be assessed through two individual piece of coursework, one of which will allow students to investigate a financial institution of their choice.

The grid below shows the level of achievement required to pass each module learning outcome.

Threshold assessment criteria (ie. what a student must do to pass a module).

Module Learning outcomes	Threshold Assessment Criteria
Outcome 1 Identify, explain, prioritise and justify the main types of risk faced by Banks.	Limited identification, explanation, prioritisation and justification of the main types of risk faced by Banks
Outcome 2 Evaluate risk management strategies and techniques employed by Banks, and suggest and justify potential improvements.	Some but limited evaluation of risk management strategies and techniques with basic justification of limited suggested improvements.
Outcome 3 Identify, research, evaluate and make appropriate use of source material relevant to risk management in Banks, and use appropriate references to, and compile a suitable bibliography of, such material.	Some use of relevant background materials, partial referencing or bibliography.

TABLE A: ASSESSMENT TASK INFORMATION

ASSESSMENT TASK	% weighting of overall module mark	Duration of task / word count / length of exam	In-module retrieval available?	Individual task pass mark ONLY IF OVER 40%**
Individual Coursework	40%	2000 words	No	N/A
Individual Coursework	60%	3000 words	No	N/A

TABLE B: RE-ASSESSMENT TASK INFORMATION

ASSESSMENT TASK	% weighting of overall module mark	Duration of task / word count / length of exam	Individual task pass mark ONLY IF OVER 40%**
Individual Coursework	100%	3000 words	N/A

6 THIS IS HOW YOU WILL BE GIVEN FEEDBACK ON YOUR PERFORMANCE

- Formative feedback will be given to individuals and groups regarding seminar activities such as case studies and informal presentations. This feedback will be given both by teaching staff and by fellow students.

- Feedback will be given to students regarding their choice of institution for the module assessment. This is to ensure that their choice is appropriate and will enable them to address the required learning outcomes.
- In each seminar, students will be encouraged to openly query and discuss the assessment tasks. This will hopefully ensure that tasks are clear and all students benefit from the discussion.
- Written individual and generic feedback will be given on Assessment Task (i) prior to the completion and hand-in of Assessment Task (ii). Students will have the opportunity to reflect upon their work and discuss it with teaching staff.
- Written individual and generic feedback will be given on Assignment Task (ii)

7 THESE ARE EXAMPLES OF THE KEY LEARNING RESOURCES YOU WILL USE

- The module guide, which will be available in hard copy and electronically, will contain information on essential and recommended reading from a range of sources. This will be supplemented by...
- Links on Blackboard to current resources as they are released by institutions such as the International Monetary Fund, The Financial Services Authority, The Bank of England, The European Central Bank and the Bank for International Settlements. These links will be provided by tutors but students will also be encouraged to forward appropriate links so that material can be shared among students.
- For each topic, detailed guidance will be given on what to read in the recommended textbook and guidance will also be given on more advanced reading.
- Textbooks used will be updated as required
- Information from the annual reports and accounts of Banks will be used in class and also by students in their class preparation and for their assignment.

FINAL TASK

According to the Assessment Strategy shown in the Module Descriptor, which task will be the LAST TASK to be taken or handed-in? (Give task number as shown in the Assessment Strategy)	Task No.
	2

MODULE REFERRAL STRATEGY

Task for Task (as shown for initial assessment strategy)	Y
Single Referral Package for All Referred Students	N

REVISIONS

Date	Reason
July 2012	Assessment Framework review