

FNCE90004 Financial Institutions Management

Credit Points:	12.50
Level:	9 (Graduate/Postgraduate)
Dates & Locations:	This subject is not offered in 2014.
Time Commitment:	Contact Hours: Seminars, lectures and tutorials totalling 3 hours per week Total Time Commitment: Estimated total time commitment of 120 hours per semester
Prerequisites:	Entry into the Master of Commerce (Finance)
Corequisites:	None
Recommended Background Knowledge:	None
Non Allowed Subjects:	None
Core Participation Requirements:	For the purposes of considering requests for Reasonable Adjustments under the Disability Standards for Education (Cwth 2005), and Students Experiencing Academic Disadvantage Policy, academic requirements for this subject are articulated in the Subject Description, Subject Objectives, Generic Skills and Assessment Requirements for this entry. The University is dedicated to provide support to those with special requirements. Further details on the disability support scheme can be found at the Disability Liaison Unit website: http://www.services.unimelb.edu.au/disability/
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Subject Overview:	Objectives of financial institutions; principles of financial intermediation; liquidity management; interest rate risk management; market risk; VaR; credit risk modelling; the role of capital; efficiency in the financial services sector; financial institutions regulation.
Learning Outcomes:	On successful completion of this subject students should be able to: <ul style="list-style-type: none"> # Explain the principles of financial intermediation; # Identify and analyse interest rate risk on the banking book and the trading book for a financial institution; # Explain the key elements of liquidity risk for a financial institution, and how this risk is managed; # Apply the value-at-risk tool to quantify and manage market risk; # Explain current models for measuring credit risk, and analyse the role of capital in a financial institution; # Identify, explain and analyse the roles of funds transfer pricing, capital allocation and performance measurement in a large financial institution; # Describe and analyse the role that regulation plays in the financial services sector; # Explain models for measuring efficiency in the financial services sector, and analyse consolidation in this sector.
Assessment:	3-hour end-of-semester examination (70%) 3000 word assignment due in the last two weeks of the teaching period (30%)
Prescribed Texts:	You will be advised of prescribed texts by your lecturer.
Breadth Options:	This subject is not available as a breadth subject.

Fees Information:	Subject EFTSL, Level, Discipline & Census Date, http://enrolment.unimelb.edu.au/fees
Generic Skills:	On successful completion of this subject, students should have improved the following generic skills: <ul style="list-style-type: none"># Oral communication# Written communication# Collaborative learning# Problem solving# Team work# Statistical reasoning# Application of theory to practice# Interpretation and analysis# Critical thinking# Synthesis of data and other information# Evaluation of data and other information# Using computer software# Accessing data and other information from a range of sources