

FNCE40008 Financial Institutions Management

Credit Points:	12.5
Level:	4 (Undergraduate)
Dates & Locations:	2016, Parkville This subject commences in the following study period/s: Semester 2, Parkville - Taught on campus.
Time Commitment:	Contact Hours: Three hours of lectures and seminars per week Total Time Commitment: 120 hours
Prerequisites:	Admission into BH-COM
Corequisites:	None
Recommended Background Knowledge:	None
Non Allowed Subjects:	None
Core Participation Requirements:	<p><p>For the purposes of considering request for Reasonable Adjustments under the Disability Standards for Education (Cwth 2005), and Student Support and Engagement Policy, academic requirements for this subject are articulated in the Subject Overview, Learning Outcomes, Assessment and Generic Skills sections of this entry.</p> <p>It is University policy to take all reasonable steps to minimise the impact of disability upon academic study, and reasonable adjustments will be made to enhance a student's participation in the University's programs. Students who feel their disability may impact on meeting the requirements of this subject are encouraged to discuss this matter with a Faculty Student Adviser and Student Equity and Disability Support: http://services.unimelb.edu.au/disability</p></p>
Coordinator:	Prof Kevin Davis
Contact:	kevin.davis@unimelb.edu.au (mailto:kevin.davis@unimelb.edu.au)
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:	<p>On successful completion of this subject students should be able to:</p> <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:	A three-hour end-of-semester examination (70%) Assignments totalling 1500 words, or equivalent, due in weeks 10 to 12 (30%)
Prescribed Texts:	None

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:	<p>On successful completion of this subject, students should have improved the following generic skills:</p> <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