

9.00 credits

45.0 h

Q2

**This learning unit is not open to incoming exchange students!**

Teacher(s)	Mathieu Yves ;
Language :	French
Place of the course	Bruxelles Saint-Louis
Learning outcomes	At the end of this learning unit, the student is able to : The aim of the course is to understand the importance for a financial institution with the characteristics of a universal bank of identifying and managing risks. In this context, after completing the course, the student must also be able to explain the importance of regulating financial institutions, and the necessity of international principles applicable to a maximum of banks throughout the world. The aim is not only to have a theoretical understanding, but also a practical understanding using a bank simulation system.
Evaluation methods	Assessment during tutorials (active participation) and during a final session at which point participants must present and explain the results they obtained. An open-book examination is also foreseen for second session exams.
Teaching methods	Lectures on theory accompanied by tutorials during which students must apply the concepts learned during the theory lessons. These tutorials allow groups of 5 to 6 people to manage a virtual financial institution in a competitive environment. Besides the purely theoretical knowledge, this approach also uses analytical skills as well as decision-making skills.
Content	<ul style="list-style-type: none"> - Regulatory Framework (Basel 2, Basel 3); - Centralised management and specific risk management; - Balance sheet risks (liquidity, rates, currencies); - Coverage of risks
Bibliography	Le cours fera usage du logiciel informatique B@nksim distribué par la Belgian Bankers Academy (BBA). Handbook of ALM in Banking (2nd edition) - Edited By Andreas Bohn and Marije Elkenbracht-Huizing – Risk Books - London
Other infos	Teaching hours : 45h - 9 ECTS
Faculty or entity in charge	ESPB

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Advanced Master in Financial Risk Management (shift schedule)	GRFB2MC	9		