

### Entitlement

**Bank Risk Management, 5 ECTS**

### Prerequisites

B1 level of English language

### Main aim

To acquire knowledge and skills of bank risk management processes in terms of financial risks on the bank's financial situation in terms of financial resources employment possibilities.

### Summary

The risk impact on the bank's financial situation are analyzed, risk profile, market sources are identified. Bank's risk management principles, methods, criteria for evaluation models are demonstrated. The levels of admissible risk for a bank are evaluated.

### Learning Outcomes

1.	Understand the importance and significance of bank risk management, its impact on the development of the bank's business and financial condition
2.	Will define the character of risk and identify the sources of risk that the bank's customers may face
3.	Will apply the principles of liquidity risk, interest rate, foreign exchange risk, credit risk, capital risk, operational risk management
4.	Will apply the bank's management principles, methods, evaluation criteria and control

### Syllabus

1.	Bank's risk management process, the legal environment
2.	Bank's financial risk, the impact the bank's financial position
3.	Bank's financial resources employment assessment
4.	The bank's risk management principles, methods, assessment criteria and evaluation models
5.	The bank's liquidity risk management
6.	Bank's currency exchange risk management
7.	Bank's credit risk management
8.	Bank's interest rate risk management
9.	Bank's capital risk management
10.	The bank's operational risk management
11.	Bank admissible risk rate management

### Evaluation procedure of knowledge and abilities

FE= 0,4 · X1 + 0,6 · X2, as  
FE – final evaluation;  
X1 - independent studies;  
X2 – Exam