

Course title	Banking Risk Management and Derivatives Markets
Course code	
Type of course	Compulsory
Level of course	MBA
Year of study	First (1 st)
Semester	Second (2 nd)
ECTS credits	
Name of lecturer(s)	Costas Siriopoulos, Professor
Aim of the course	The aim of the course is to present in students the banking risks and how they affect the banking system. Particular emphasis will be given to the management of banking risks by using derivatives.
Learning outcomes	At the end of this course the student should be able to: <ol style="list-style-type: none"> 1. Understand the Banking risks. 2. Manage the banking risks using derivatives. 3. To apply the methods of management of banking risks using EXCEL and statistical package.
Competences	At the end of the course the student will have further developed the following skills/competences: <ol style="list-style-type: none"> 1. Measurement and management of Banking risks using EXCEL and statistical package. 2. Reporting and presenting the results.
Prerequisites	Students should have at least basic knowledge of Statistics and Finance.
Course contents	<ol style="list-style-type: none"> 1. Banks and Financial Intermediation 2. The structures of financial institutions and performance measurement 3. The financial risks 4. Quantification and Hedging 5. Credit Risk and Credit Bank 6. Methods of measuring credit risk 7. Management of bank risk using derivatives
Recommended reading	<ol style="list-style-type: none"> 1. Hull, J. (2006). <i>Options, futures and other derivatives</i>, 6th Edition, Prentice

	<p>Hall.</p> <ol style="list-style-type: none"> 2. Bielecki, T. R., & Rutkowski, M. (2002). <i>Credit risk: modeling, valuation and hedging</i>. Springer. 3. Jorion P., <i>Financial Risk Manager Handbook 2001-2002</i>, Wiley Finance, New York 2001a 4. Saita F., <i>Value at Risk and Bank Capital Management</i>, Academic Press, New York 2007.
Teaching and learning methods	Lectures – Tutorials – Laboratory sessions
Assessment and grading methods	The grade is calculated as the weighted average of the final written exam (70%) and an assignment (30%). Greek grading scale: 1 to 10. Minimum passing grade: 5
Language of instruction	Greek.