

## 2006 / 2007: Bachelor of International Trade

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<b>Identification</b>	Course : <b>Financial risk Management (Core Major 2 of 4)</b> Course Coordinator : Phil Eyre Professors : Tarek Miloud Dates :
<b>Objectives</b>	To understand the significant and varied forms of risk which face any manager operating at the international level, and techniques which can be adopted to insure against such risks. The course covers general concepts, contractual risk and operational risks facing the manager in the field.
<b>Prerequisites</b>	Introduction to International Management techniques (Int Business). Cross-cultural Management + some knowledge of market entry modes
<b>Syllabus</b>	<ul style="list-style-type: none"><li>• <b>Risk and Return</b></li><li>• <b>Portfolio Theory and the Capital Asset Pricing Model</b><ul style="list-style-type: none"><li>- The measurement of risk</li><li>- The CAPM and investment appraisal</li><li>- Empirical test of the CAPM</li></ul></li><li>• <b>International Project Evaluation</b></li><li>• <b>Risk Management</b></li><li>• <b>Forward and Futures Contracts</b></li><li>• <b>Options</b></li><li>• <b>Swaps</b></li><li>• <b>Issues in risk management</b></li></ul>
<b>Methods of works</b>	Conferences with documentary support. Presentations, question & answer sessions and debate.
<b>Validation</b>	<b>Continous assessment : 100% of grade</b> <b>The assessment is based on a minicase to be presented by students to Professor Terrier working in small groups</b>
<b>Bibliography</b>	To be distributed during sessions <b><u>Enterprise Risk Management</u></b> by J Lam, eds WILEY 2003 <b><u>Multinational Finance</u></b> by Butler

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