Part A: Course-Specific Information
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PART A: COURSE-SPECIFIC INFORMATION

1 STAFF CONTACT DETAILS

Lecturer-in-charge:
Dr. Jianfeng Shen
Lecturing weeks: 1, 6-12
Room: 309 (West Wing, please use the lift in the main lobby of Business School building)
Phone No: 9385 4581
Email: jianfeng.shen@unsw.edu.au
Consultation Hours: Tuesdays, 2 – 4pm

Other lecturers:
Dr Thuy Duong To
Room: 359B (East Wing, please use the lift next to the Bookshop, Business School Building)
Email: td.to@unsw.edu.au
Consultation Hours: Tuesdays, 2 – 4pm

2 COURSE DETAILS

2.1 Teaching Times and Locations
Lectures start in Week 1 (to Week 12):

<table>
<thead>
<tr>
<th>Class</th>
<th>Time</th>
<th>Venue</th>
</tr>
</thead>
<tbody>
<tr>
<td>Section A</td>
<td>Wed, 6 - 9pm</td>
<td>New South Global Theatre</td>
</tr>
<tr>
<td>Section B</td>
<td>Wed, 2-5pm</td>
<td>Tyree Energy Technology LG07</td>
</tr>
<tr>
<td>Section C</td>
<td>Tue, 6 - 9pm</td>
<td>Law Theatre G23</td>
</tr>
</tbody>
</table>

Please refer to the link to the campus map below for the lecture venues:

2.2 Units of Credit
The course is worth 6 units of credit.

2.3 Summary of Course
This course provides an overview of the infrastructure and the financial risk management of financial institutions in a global context.

2.4 Course Aims and Relationship to Other Courses
The unifying theme in this course is the application of modern finance theory to the financial decision making and management of financial institutions, especially commercial banks. The subject of decision-making in financial institutions is approached from a risk perspective. The course covers the major decision areas for financial institution management within the framework of a regulatory and "corporate responsible" environment. The main topics covered are various financial risks and
their management including interest rate risk, credit risk, liquidity risk, foreign exchange risk and market risk within an international context.

The course provides a cornerstone to many of the other courses offered in the School of Banking and Finance.

### 2.5 Student Learning Outcomes

The Course Learning Outcomes are what you should be able to DO by the end of this course if you participate fully in learning activities and successfully complete the assessment items.

The Learning Outcomes in this course also help you to achieve some of the overall Program Learning Goals and Outcomes for all postgraduate coursework students in the UNSW Business School. Program Learning Goals are what we want you to BE or HAVE by the time you successfully complete your degree (e.g. ‘be an effective team player’). You demonstrate this by achieving specific Program Learning Outcomes - what you are able to DO by the end of your degree (e.g. ‘participate collaboratively and responsibly in teams’).

At the conclusion of the course students are expected to be able to:

1. Identify the main types of risk confronted by financial institutions;
2. Apply relevant techniques to measure and manage those risks;
3. Understand the main regulations and operations of financial institutions within such regulations;
4. Engage in informed discussion of some of the contemporary issues in an Australian and international context, affecting financial institutions and their owners, managers, employees and customers;
5. Work collaboratively to complete a task.

The following table shows how your Course Learning Outcomes relate to the overall Program Learning Goals and Outcomes, and indicates where these are assessed:

<table>
<thead>
<tr>
<th>Program Learning Goals and Outcomes</th>
<th>Course Learning Outcomes</th>
<th>Course Assessment Item</th>
</tr>
</thead>
<tbody>
<tr>
<td>This course helps you to achieve the following learning goals for all Business postgraduate coursework students:</td>
<td>On successful completion of the course, you should be able to:</td>
<td>This learning outcome will be assessed in the following items:</td>
</tr>
<tr>
<td>1 Knowledge</td>
<td>1, 2, 3, 4</td>
<td>• Report</td>
</tr>
<tr>
<td>2 Critical thinking and problem solving</td>
<td>1, 2, 4</td>
<td>• Report</td>
</tr>
<tr>
<td>3a Written communication</td>
<td>2, 4</td>
<td>• Report</td>
</tr>
<tr>
<td>3b Oral communication</td>
<td>2, 4</td>
<td>• Report</td>
</tr>
<tr>
<td>4 Teamwork</td>
<td>5</td>
<td>• Not specifically assessed</td>
</tr>
<tr>
<td>5a Ethical, environmental and sustainability responsibility</td>
<td>4</td>
<td>• Not specifically assessed</td>
</tr>
<tr>
<td>5b Social and cultural awareness</td>
<td>4</td>
<td>• Not specifically assessed</td>
</tr>
</tbody>
</table>
3 ASSESSMENT

3.1 Formal Requirements
In order to pass this course, you must:
• achieve a composite mark of at least 50;

3.2 Assessment Details

<table>
<thead>
<tr>
<th>Assessment Task</th>
<th>Weighting</th>
<th>Length</th>
<th>Due Date</th>
<th>Learning Outcomes Assessed</th>
<th>Program Learning Goals and Outcomes Assessed</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mid-session Exam</td>
<td>35%</td>
<td>2 Hours</td>
<td>Week 8</td>
<td>1,2,3</td>
<td>1,2</td>
</tr>
<tr>
<td>Final Exam</td>
<td>50%</td>
<td>3 Hours</td>
<td>University Exam Period</td>
<td>1,2,3</td>
<td>1,2</td>
</tr>
<tr>
<td>Individual Project Report</td>
<td>15%</td>
<td></td>
<td>Week 12</td>
<td>1,2,3,4</td>
<td>1,2,3a</td>
</tr>
</tbody>
</table>

3.3 Assessment Format

1) Mid-session exam (35%): Close-book exam.
Coverage: topics covered in the lectures from week 1 to week 5.
Format: 35 multiple choice questions (35%)
The exam is tentatively scheduled on Saturday in week 8 (May 2nd).
A specific announcement about mid-term exam will be posted on the course website.

2) Final exam (50%): Close-book centralized exam.
Coverage: topics covered in the lectures from week 7 to week 12.
Format: 35 multiple choice questions (35%) + 3 calculation questions (15%).
A specific announcement about final exam will be posted on the course website.
Please check your MyUNSW for the centralized announcement about the time and venue toward the end of teaching period.

3) Individual project report (15%)
Students will need to submit a report by the end of Week 12.
A specific announcement about the individual project will be posted on the course website.

Quality Assurance
The Business School is actively monitoring student learning and quality of the student experience in all its programs. A random selection of completed assessment tasks may be used for quality assurance, such as to determine the extent to which program learning goals are being achieved. The information is required for accreditation purposes, and aggregated findings will be used to inform changes aimed at improving the quality of Business School programs. All material used for such processes will be treated as confidential.
4 COURSE RESOURCES

Alternatively, you can also use the 7th edition of the textbook by the same authors. The difference in terms of coverage and content is trivial. But from time to time, I may refer to the end of chapter questions in the prescribed textbook (8th edition), and it will be your own responsibility to obtain access to those questions if needed.

Resources available on course website (access through Moodle, https://moodle.telt.unsw.edu.au) may include:
- Lecture notes and additional reference articles
- Important notices, via message board and other forms of communication
- Exam results

5 COURSE EVALUATION AND DEVELOPMENT
Each year feedback is sought from students and other stakeholders about the courses offered in the School and continual improvements are made based on this feedback. UNSW’s Course and Teaching Evaluation and Improvement (CATEI) Process is one of the ways in which student evaluative feedback is gathered. In this course, we will seek your feedback through end of semester CATEI evaluations.
# 6 COURSE SCHEDULE

*Lecture Schedule:* Lectures start in Week 1 and finish in Week 12.

## LECTURE SCHEDULE

<table>
<thead>
<tr>
<th>Week</th>
<th>Topic</th>
<th>Reference</th>
<th>Lecturer</th>
</tr>
</thead>
<tbody>
<tr>
<td>Week 1 2 March</td>
<td>Financial Service Industry &amp; Specialness of FIs</td>
<td>Chapter 1</td>
<td>Jianfeng Shen</td>
</tr>
<tr>
<td>Week 2 9 March</td>
<td>Credit Risk I</td>
<td>Chapter 10 (Chapter 11 for 7th edition)</td>
<td>Thuy To</td>
</tr>
<tr>
<td>Week 3 16 March</td>
<td>Credit Risk II</td>
<td>Chapter 11 (Chapter 12 for 7th edition)</td>
<td>Thuy To</td>
</tr>
<tr>
<td>Week 4 23 March</td>
<td>Sovereign Risk</td>
<td>Chapter 14 (Chapter 15 for 7th edition)</td>
<td>Thuy To</td>
</tr>
<tr>
<td>Week 5 30 March</td>
<td>Liquidity Risk I</td>
<td>Chapter 18 &amp;19</td>
<td>Thuy To</td>
</tr>
<tr>
<td></td>
<td>Mid-semester break: Good Friday 3rd April - Sunday 12th April</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Week 6 13 April</td>
<td>Interest Rate Risk I</td>
<td>Chapter 8 &amp; 9</td>
<td>Jianfeng Shen</td>
</tr>
<tr>
<td>Week 7 20 April</td>
<td>Interest Rate Risk II</td>
<td>Chapter 8 &amp; 9</td>
<td>Jianfeng Shen</td>
</tr>
<tr>
<td>Week 8 27 April</td>
<td><em>NO LECTURES. MS EXAM. Tentatively scheduled on Saturday (May 2nd).</em></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Week 9 4 May</td>
<td>Market Risk</td>
<td>Chapter 15 (Chapter 10 for 7th edition)</td>
<td>Jianfeng Shen</td>
</tr>
<tr>
<td>Week 10 11 May</td>
<td>Foreign Exchange Risk</td>
<td>Chapter 13 (Chapter 14 for 7th edition)</td>
<td>Jianfeng Shen</td>
</tr>
<tr>
<td>Week 11 18 May</td>
<td>Capital Adequacy</td>
<td>Chapter 20</td>
<td>Jianfeng Shen</td>
</tr>
<tr>
<td>Week 12 25 May</td>
<td>Securitisation / Review</td>
<td>Chapter 26</td>
<td>Jianfeng Shen</td>
</tr>
</tbody>
</table>
PART B: KEY POLICIES, STUDENT RESPONSIBILITIES AND SUPPORT

7 PROGRAM LEARNING GOALS AND OUTCOMES

The Business School Program Learning Goals reflect what we want all students to BE or HAVE by the time they successfully complete their degree, regardless of their individual majors or specialisations. For example, we want all our graduates to HAVE a high level of business knowledge, and a sound awareness of ethical, social, cultural and environmental implications of business. As well, we want all our graduates to BE effective problem-solvers, communicators and team participants. These are our overall learning goals for you and are sought after by employers.

You can demonstrate your achievement of these goals by the specific outcomes you achieve by the end of your degree (e.g. be able to analyse and research business problems and propose well-justified solutions). Each course contributes to your development of two or more program learning goals/outcomes by providing opportunities for you to practise these skills and to be assessed and receive feedback.

Program Learning Goals for undergraduate and postgraduate students cover the same key areas (application of business knowledge, critical thinking, communication and teamwork, ethical, social and environmental responsibility), which are key goals for all Business students and essential for success in a globalised world. However, the specific outcomes reflect different expectations for these levels of study.

We strongly advise you to choose a range of courses which assist your development of these skills, e.g., courses assessing written and oral communication skills, and to keep a record of your achievements against the Program Learning Goals as part of your portfolio.

<table>
<thead>
<tr>
<th>Business Postgraduate Coursework Program Learning Goals and Outcomes</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Knowledge: Our graduates will have current disciplinary or interdisciplinary knowledge applicable in local and global contexts. You should be able to identify and apply current knowledge of disciplinary or interdisciplinary theory and professional practice to business in local and global environments.</td>
</tr>
<tr>
<td>2. Critical thinking and problem solving: Our graduates will have critical thinking and problem solving skills applicable to business and management practice or issues. You should be able to identify, research and analyse complex issues and problems in business and/or management, and propose appropriate and well-justified solutions.</td>
</tr>
<tr>
<td>3. Communication: Our graduates will be effective communicators in professional contexts. You should be able to: a. Produce written documents that communicate complex disciplinary ideas and information effectively for the intended audience and purpose, and b. Produce oral presentations that communicate complex disciplinary ideas and information effectively for the intended audience and purpose.</td>
</tr>
<tr>
<td>4. Teamwork: Our graduates will be effective team participants. You should be able to participate collaboratively and responsibly in teams, and reflect on your own teamwork, and on the team’s processes and ability to achieve outcomes.</td>
</tr>
<tr>
<td>5. Ethical, social and environmental responsibility: Our graduates will have a sound awareness of ethical, social, cultural and environmental implications of business issues and practice. You should be able to: a. Identify and assess ethical, environmental and/or sustainability considerations in business decision-making and practice, and b. Consider social and cultural implications of business and/or management practice.</td>
</tr>
</tbody>
</table>
8 ACADEMIC HONESTY AND PLAGIARISM

The University regards plagiarism as a form of academic misconduct, and has very strict rules regarding plagiarism. For UNSW policies, penalties, and information to help you avoid plagiarism see: https://student.unsw.edu.au/plagiarism as well as the guidelines in the online ELISE tutorials for all new UNSW students: http://subjectguides.library.unsw.edu.au/elise

To see if you understand plagiarism, do this short quiz:
https://student.unsw.edu.au/plagiarism-quiz

For information on how to acknowledge your sources and reference correctly, see:
https://student.unsw.edu.au/harvard-referencing

For the Business School Harvard Referencing Guide, see the Business Referencing and Plagiarism webpage (Business >Students>Learning support> Resources>Referencing and plagiarism).

9 STUDENT RESPONSIBILITIES AND CONDUCT

Students are expected to be familiar with and adhere to university policies in relation to class attendance and general conduct and behaviour, including maintaining a safe, respectful environment; and to understand their obligations in relation to workload, assessment and keeping informed.

Information and policies on these topics can be found in UNSW Current Students ‘Managing your Program’ webpages: https://student.unsw.edu.au/program.

9.1 Workload

It is expected that you will spend at least nine to ten hours per week studying this course. This time should be made up of reading, research, working on exercises and problems, online activities and attending classes. In periods where you need to complete assignments or prepare for examinations, the workload may be greater. Over-commitment has been a cause of failure for many students. You should take the required workload into account when planning how to balance study with employment and other activities.

We strongly encourage you to connect with your Moodle course websites in the first week of semester. Local and international research indicates that students who engage early and often with their course website are more likely to pass their course.

Information on expected workload: https://student.unsw.edu.au/uoc

9.2 Attendance

Your regular and punctual attendance at lectures and seminars is expected in this course. University regulations indicate that if students attend less than 80% of scheduled classes they may be refused final assessment. For more information, see:
https://student.unsw.edu.au/attendance

9.3 General Conduct and Behaviour

You are expected to conduct yourself with consideration and respect for the needs of your fellow students and teaching staff. Conduct which unduly disrupts or interferes with a class, such as ringing or talking on mobile phones, is not acceptable and students may be asked to
leave the class. More information on student conduct is available at: https://student.unsw.edu.au/conduct

9.4 Occupational Health and Safety
UNSW Policy requires each person to work safely and responsibly, in order to avoid personal injury and to protect the safety of others. For more information, see http://www.ohs.unsw.edu.au/.

9.5 Keeping Informed
You should take note of all announcements made in lectures, tutorials or on the course website. From time to time, the University will send important announcements to your university e-mail address without providing you with a paper copy. You will be deemed to have received this information. It is also your responsibility to keep the University informed of all changes to your contact details.

10 SPECIAL CONSIDERATION
You must submit all assignments and attend all examinations scheduled for your course. You should seek assistance early if you suffer illness or misadventure which affects your course progress.

General information on special consideration for undergraduate and postgraduate courses:

1. All applications for special consideration must be lodged online through myUNSW within 3 working days of the assessment (Log into myUNSW and go to My Student Profile tab > My Student Services > Online Services > Special Consideration). You will then need to submit the originals or certified copies of your completed Professional Authority form (pdf - download here) and other supporting documentation to Student Central. For more information, please study carefully in advance the instructions and conditions at: https://student.unsw.edu.au/special-consideration

2. Please note that documentation may be checked for authenticity and the submission of false documentation will be treated as academic misconduct. The School may ask to see the original or certified copy.

3. Applications will not be accepted by teaching staff. The lecturer-in-charge will be automatically notified when you lodge an online application for special consideration.

4. Decisions and recommendations are only made by lecturers-in-charge (or by the Faculty Panel in the case of UG final exam special considerations), not by tutors.

5. Applying for special consideration does not automatically mean that you will be granted a supplementary exam or other concession.

6. Special consideration requests do not allow lecturers-in-charge to award students additional marks.

Policy on requests for Special Consideration for Final Exams:
The policy of the School of Banking and Finance is that the lecturer-in-charge will need to be satisfied on each of the following before supporting a request for special consideration:

1. Does the medical certificate contain all relevant information? For a medical certificate to be accepted, the degree of illness, and impact on the student, must
be stated by the medical practitioner (severe, moderate, mild). A certificate without this will not be valid.

2. Does the student have a history of previous applications for special consideration? A history of previous applications may preclude a student from being granted special consideration.

Special Consideration and the Final Exam:
Applications for special consideration in relation to the final exam are considered by a school panel to which lecturers-in-charge provide their recommendations for each request. If the school panel grants a special consideration request, this will entitle the student to sit a supplementary examination. No other form of consideration will be granted. The following procedures will apply:

1. Supplementary exams will be scheduled centrally and will be held approximately two weeks after the formal examination period. The dates for supplementary exams will be announced in your special consideration decision letter.
2. Where a student is granted a supplementary examination as a result of a request for special consideration, the student’s original exam (if completed) will be ignored and only the mark achieved in the supplementary examination will count towards the final grade. Failure to attend the supplementary exam will not entitle the student to have the original exam paper marked and may result in a zero mark for the final exam.

If you attend the regular final exam, you are extremely unlikely to be granted a supplementary exam. Hence if you are too ill to perform up to your normal standard in the regular final exam, you are strongly advised not to attend. However, granting of a supplementary exam in such cases is not automatic. You would still need to satisfy the criteria stated above.

Special Consideration and the Mid-Session Exam:
Applications for special consideration in relation to the mid-session exam are considered by the lecturer-in-charge. The lecturer-in-charge will need to be satisfied on each of the following before supporting a request for special consideration:

1. Does the medical certificate contain all relevant information? For a medical certificate to be accepted, the degree of illness, and impact on the student, must be stated by the medical practitioner (severe, moderate, mild). A certificate without this will not be valid.

If the lecture-in-charge grants a special consideration request, the student will need to sit in a supplementary exam in the week immediately following the original exam week. If a student fails to sit in the supplementary exam but has a very strong and justifiable reason with documentary support, the weight of the mid-session exam will be allocated to the final exam. Otherwise, students missing the supplementary exam will receive zero mark.
11 STUDENT RESOURCES AND SUPPORT

The University and the Business School provide a wide range of support services for students, including:

- **Business School Education Development Unit (EDU)**
  [https://www.business.unsw.edu.au/students/resources/learning-support](https://www.business.unsw.edu.au/students/resources/learning-support)
  The EDU provides academic writing, study skills and maths support specifically for Business students. Services include workshops, online resources, and individual consultations. EDU Office: Level 1, Room 1033, Quadrangle Building. Phone: 9385 5584; Email: edu@unsw.edu.au.

- **Business Student Centre**
  [https://www.business.unsw.edu.au/students/resources/student-centre](https://www.business.unsw.edu.au/students/resources/student-centre)
  Provides advice and direction on all aspects of admission, enrolment and graduation. Office: Level 1, Room 1028 in the Quadrangle Building; Phone: 9385 3189.

- **Moodle eLearning Support**
  For online help using Moodle, go to: [https://student.unsw.edu.au/moodle-support](https://student.unsw.edu.au/moodle-support). For technical support, email: itservicecentre@unsw.edu.au; Phone: 9385 1333.

- **UNSW Learning Centre** [www.lc.unsw.edu.au](http://www.lc.unsw.edu.au)
  Provides academic skills support services, including workshops and resources, for all UNSW students. See website for details.

- **Library training and search support services**
  [http://info.library.unsw.edu.au/web/services/services.html](http://info.library.unsw.edu.au/web/services/services.html)

- **IT Service Centre:** Provides technical support for problems logging in to websites, downloading documents etc. [https://www.it.unsw.edu.au/students/index.html](https://www.it.unsw.edu.au/students/index.html) Office: UNSW Library Annexe (Ground floor). Ph: 9385 1333.

- **UNSW Counselling and Psychological Services**
  [https://student.unsw.edu.au/wellbeing](https://student.unsw.edu.au/wellbeing) Provides support and services if you need help with your personal life, getting your academic life back on track or just want to know how to stay safe, including free, confidential counselling. Office: Level 2, East Wing, Quadrangle Building; Phone: 9385 5418.

- **Student Equity & Disabilities Unit** [http://www.studentequity.unsw.edu.au](http://www.studentequity.unsw.edu.au)
  Provides advice regarding equity and diversity issues, and support for students who have a disability or disadvantage that interferes with their learning. Office: Ground Floor, John Goodsell Building; Phone: 9385 4734; Email: seadu@unsw.edu.au