

# **FIN381e Governance, Risk Management and Compliance**

**Level:** 3

**Credit Units:** 5 Credit Units

**Language:** ENGLISH

**Presentation Pattern:** EVERY JAN

**E-Learning:** BLENDED - Learning is done MAINLY online using interactive study materials in Canvas. Students receive guidance and support from online instructors via discussion forums and emails. This is supplemented with SOME face-to-face sessions. If the course has an exam component, this will be administered on-campus.

## **Synopsis:**

This course provides students with an overview of various risks that can threaten the attainment of organizational objectives and the building of control frameworks to identify, understand and manage risks. Students will learn the important tools for measuring and transferring various risks, increasing risk-management transparency in an organization, and implementing an organization-wide enterprise risk management (ERM) approach. The course also aims to enhance students' understanding and assessment of forward-looking governance and compliance programmes, controlling compliance infrastructures, measuring and monitoring ongoing governance and compliance practices that are crucial in building a culture of doing the right thing.

## **Topics:**

- An overview of the financial services industry and historical financial crises
- Post-crisis regulatory framework and capital adequacy
- Regulations on financial institutions in Singapore and compliance procedures
- Corporate governance and risk management
- Interest rate risks and hedging strategies
- Market risk management: Value-at-risk and beyond
- Asset/liability management
- Credit risk management : Individuals and Portfolios
- Credit risk management: Counterparty Risk
- Operational risk management
- Enterprise risk management
- Stress testing and scenario analysis

## **Textbooks:**

SAUNDERS, CROUHY: CUST FIN381 GOVERNANCE, RISK MANAGEMENT AND COMPLIANCE Mcgraw Hill  
ISBN-13: 9781308935874-AA

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**Learning Outcome:**

- Discuss with sound knowledge on risk management guidelines and regulations applicable to the financial services industry
- Analyse the impact of organizational culture and the interaction between governance and corporate risk culture
- Formulate strategies to identify, measure and manage different types of risks
- Examine the existing capital adequacy requirements prescribed by the Bank for International Settlements (the Basle Capital Adequacy Accord)
- Calculate with the Value-at-Risk model and appraise the market risk management process
- Appraise the role of regulatory authorities in evaluating and enhancing the effectiveness of management of different types of risks
- Show an understanding of the market instruments available, and their use in risk management
- Design and implement stress tests and interpret stress test results to support risk management decisions
- Plan enterprise/integrated risk management and be aware of interactions between different types of risks
- Demonstrate the essential knowledge and interpersonal skills to exchange ideas about issues in governance, risk management and compliance effectively in a team
- Demonstrate proficiency in writing on issues in governance, risk management and compliance coherently

**Assessment Strategies:**

<b>Continuous Assessment Component</b>	<b>Weightage (%)</b>
PRE-COURSE QUIZ	2
GROUP BASED ASSIGNMENT	38
PRE-CLASS QUIZ	2
PARTICIPATION	6
PRE-CLASS QUIZ	2
<b>Sub-Total</b>	<b>50</b>

<b>Examinable Component</b>	<b>Weightage (%)</b>
Written Exam	50
<b>Sub-Total</b>	<b>50</b>

**Weightage Total** **100**