



**Dublin
Business
School**

Excellence Through Learning

ASSIGNMENT SPECIFICATION

Course: Certificate in Funding and Treasury

Module Title: Treasury & Risk Management

Module Code: B8AC0002

Lecturer's Name: Andrew Quinn

Email: andrew.quinn@dbs.ie

Assignment Date: Tuesday July 29th 2014

Submission Deadline: Friday September 5th 2014

Word Count: Maximum 2,500 words

Percentage of total assessment marks allocated: 30% of the Final Grade

Instructions to student

1. All reports should be submitted to your subject/course page **on Moodle by the above date.**
2. It is your responsibility to ensure your file is uploaded correctly.
3. Students are required to retain a copy of each assignment.
4. When an assignment is submitted, it is the student's responsibility to ensure that the file is in the correct format and opens correctly.
5. Where the assignment is word-processed it should be typed in MS Word, double-spaced, in Times New Roman, portrait page, size 12.
6. Assignments that exceed the word count will be penalised.
7. If the assignment is in another format please adhere to instructions from your lecturer.

8. Students should refer to the assessment regulations in their Course Guide.
9. DBS penalizes students who engage in academic impropriety (i.e. plagiarism, collusion and / or copying). Please refer to the referencing guidelines on Moodle for information on correct referencing.
10. All relevant provisions of the Assessment Regulations must be complied with. Penalties for late submission on assignments are as follows:
25% penalty for assignments submitted *within 5 working days* of the deadline.
No marks for assignments submitted *more than 5 working days* after the deadline.
11. Extensions to assignment submission deadlines will be granted in exceptional circumstances only. The appropriate “*Application for Extension*” form must be used and supporting documentation (e.g. medical certificate) must be attached. Applications for extensions should be made directly to the Head of Year or Program Leader **in advance** of the deadline date.

Note. When you submit your assignment you will be asked to click on a button which will declare the following:

By Submitting this assignment I confirm that I am aware of DBS policy regarding cheating, plagiarism and all other forms of academic impropriety. The coursework submitted is my own or my group’s work, and all other sources consulted have been appropriately acknowledged. I am aware that in the case of doubt an investigation will be held.

12. Include an electronic **cover sheet** with the following details on the next page.

Electronic Assignment Cover Sheet

Please fill out and attach as the first page of Assignment.

Student (s) Number as per your student card:

Course Title:

Lecturer Name:

Module/Subject Title:

Assignment Title:

No of Words:

Note technical support is available to student between **0930- 1700 hrs only**. There is no technical support after 1700 hrs. It is your responsibility to ensure that you allow time to troubleshoot any technical difficulties by uploading early on the due date.

B8AC0002: TRESURY & RISK MANAGEMENT

Individual Assignment

'Value at Risk' has occasionally been described as 'the new science of risk management.'

Submit a report that critically evaluates the various sources of 'market-based risk,' the three main approaches to estimating a financial institution's 'Value at Risk' and, finally, the importance of this 'number' in formulating overall regulatory capital requirements.

(Maximum 2,500 Words - excluding the index, appendix and bibliography, which should be not more than another 1000 words)

Guidelines

The report should include both qualitative and quantitative analysis of the sources of 'market-based risk' and VaR's statistical assumptions.

It should also specifically emphasize the limitations and criticisms of current risk management practices and suggest possible regulatory responses.

Research Sources

Some of the suggested journals for literature review for your topic include but are not restricted to the following:

Journal of Finance

Journal of Banking and Finance

Journal of Risk

Journal of Risk Management in Financial Institutions

Journal Harvard Business Review

Journal of International Financial Markets, Institutions and Money

Andrew Quinn: andrew.quinn@dbs.ie

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