BF 542   Treasury and Risk Management
The students learn to use the SAP ERP System for processes related to Treasury and Risk Management. After a brief introduction to the module, they simulate the purchasing of a bond and an interest rate swap. Afterwards both are valuated during month end procedure. Also, the students are simulating a purchase of a stock and the hedging of the stock by purchasing an OTC option. Stock and OTC option are designated in a hedging relationship and the heding relationship is valuated according to Hedge Accounting. **Prerequisites**: Knowledge of ERP is necessarily needed!
Assessment: written exam

Lecturer: Prof. Dr. Pohl	**ECTS: 4**