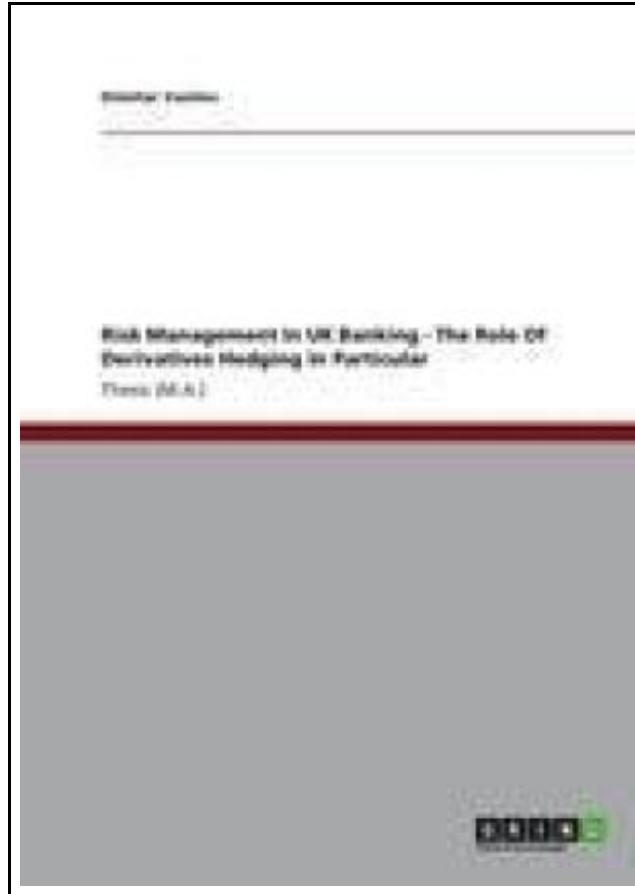


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GRIN Verlag Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 211x146x2 mm. This item is printed on demand - Print on Demand Neuware - Thesis (M.A.) from the year 2010 in the subject Economics - Finance, grade: 2,0, University of Portsmouth, language: English, abstract: Risk management has been pivotal banking activity, particularly for the last 20 years. Volatile economic conditions and ever growing competitive forces have compressed profit margins and forced UK banks to look up to sophisticated and more comprehensive methods of identifying optimal risk return positions. Advanced technology and global business focus has presented opportunities to utilize comprehensive quantitative techniques to contain and manage risk exposure. Technology has played crucial role in establishing and dispersing electronic trading platforms giving access to equity and derivatives hence reshaping capital acquisition and risk management frameworks. The topic of risk management has been even more contextual in times of severe economic/financial crisis. Analysts have not only been critical of banks' uncollateralized lending but also of their excessive trading with derivative instruments. Assuming that no arbitrage opportunities exist, the question remains as to whether banks attempt to hedge their risk exposure or purely speculate on the direction of price movements. In this context, central task of this dissertation is to examine the role derivative instruments play in the UK banking system through aggregately assessing risk position of largest UK banks relative to aggregate trading volumes. Empirical analysis is conducted utilizing a two stage SUR technique. Results from first stage of empirical analysis confirm that risk premium on banks' equity securities is strongly related to market risk premium. More importantly, findings illustrate that exchange rate exposure of UK banks has more significant impact on stock returns compared to interest rate risk exposure. Second stage of the analysis fails to provide comprehensive conclusion due and produces...



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