Course Syllabus

Code - Course Title	**FİN609 - Financial Risk Management**
Course Type	I. SEMESTER
Laboratory + Practice	3+0
ECTS	**7.5**
Language of Instruction	Türkçe
Course Type	Required Courses
Course Instructor(s)	PROF. DR. GÜVEN SEVİL

Mode of Delivery	The mode of delivery of this course is Face to face and distance learning
Prerequisites	There is no prerequisite or co-requisite for this course.
Courses Recomended	There is no recommended optional programme component for this course.
Recommended Resources	*Mun, Johnathan (2006) Modeling Risk, Hoboken, N.J., J. Wiley *Deventer, Donald R. Van (2005) Advanced financial risk management, Singapore, J. Wiley *Nersesian, Roy L. (2004) Corporate financial risk management, Westport
Work Placement	N/A

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		Types of Risks and Risk Calculations	
Week - 2		Foreign Exchange Approaches, Calculation and International Relationships;	
Week - 3		Interest Rates, Duration and Convexity	
Week - 4		Risk Management and Insurance	
Week - 5		Risk Management and Derivatives	
Week - 6		Spot Markets and OTC Market Trades	
Week - 7		Forward Trades and Pricing	
Week - 8		Futures Trades and markets	
Week - 9		Options: Black-Scholes and Binomial Pricing Approaches	
Week - 10		Swap Trades	
Week - 11		Hedging	
Week - 12		Portfolio Risk Management	

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 13		Internal Risk Management Techniques (/Offsetting, Leading, Lagging...)	
Week - 14		Hedging against International Trading Exposure and Ratings.	

Learning Outcomes

#	Learning Outcome
1	will be able to explain financial risk management processes
2	will be able to solve problems occur in financial risk management
3	will be able to analyze the processes required for the financial risk management
4	will be able to prepare a evaluation report for financial decisions

Sustainable Development Goals

No content has been provided.

Course Theme

No content has been provided.

AKTS Workload

Activity	Duration (Hour)	Count	Workload
Teorik Derse Katılım	0	0	0
Sınıf Dışı Çalışma (Ön Hazırlık & Pekiştirme Amaçlı)	0	0	0
Ödevler	0	0	0
Proje - Rapor - Sunum Hazırlama	0	0	0
Ara Sınav Hazırlığı (sınav süresi dahil)	0	0	0
Final Sınavı Hazırlığı (sınav süresi dahil)	0	0	0
Uygulama (Laboratuvar, Müzik/Enstrüman Uygulaması, Atölye/Saha Çalışması vb.)	0	0	0
Staj Uygulaması	0	0	0
		Calculated ECTS	**0**

Assessment Method and Passing Requirements

No content has been provided.

Assessment Method and Passing Requirements	Quamtity	Percentage (%)
1.Midterm Exam	1	20
Final Exam	1	40
Homework	1	40
	Sum (%)	**100**