FINANCIAL RISK ANALYSIS AND MANAGEMENT

1	Course Title:	FINANCIAL RISK ANALYSIS AND MANAGEMENT
2	Course Code:	ISL6107
3	Type of Course:	Optional
4	Level of Course:	Third Cycle
5	Year of Study:	1
6	Semester:	1
7	ECTS Credits Allocated:	4.00
8	Theoretical (hour/week):	3.00
9	Practice (hour/week):	0.00
10	Laboratory (hour/week):	0
11	Prerequisites:	
12	Language:	Turkish
13	Mode of Delivery:	Face to face
14	Course Coordinator:	Prof. Dr. Adem Anbar
15	Course Lecturers:	Doç.Dr. Adem ANBAR
16	Contact information of the Course Coordinator:	Doç.Dr. Adem ANBAR aadem@uludag.edu.tr
17	Website:	
18	Objective of the Course:	To give information to students about financial risks, measuring expected return, calculating portfolio risk and return, financial risk management, risk management process, interest rate risk management, exchange rate risk management, market risk management, traditional risk management tools and derivative products; and to improve students' ability of interpretation and analysis on these topics.
19	Contribution of the Course to Professional Development:	To have knowledge about financial risks and financial risk management issues and applications.
20	Learning Outcomes:	

	1	To be able to define risk and explain the concept of risk management.
	2	To be able to calculate the risk an return of a single asset or a portfolio.
	3	To be able to compare the theories that has led to current risk management practises.
	4	To be able to have a knowledge of how derivative products work and how they are used.
	5	To be able to be familiar with most of the products that are likely to encounter in financial markets and compare them.
	6	To be able to explain the macroeconomic and political risk and how to manage these.
	7	To be able to follow new developments in the field such as endogenous risk and exogenous risk.
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21	Course Content:	
	Course Content:	
Week	Theoretical	Practice

1	Financial Risk and Sources of Risk	
2	Financial Risk and Measuring Expected Return	
3	Calculating Portfolio Risk and Return	
4	Financial Risk Management: Definition, Purpose, Process	
5	Traditional Hedging Methods: Diversification, Insurance, Factoring, Forfaiting and Export Credit Insurance	
6	Risk Management with Derivatives Products	
7	Risk Management with Futures Contracts and Forward Contracts	
8	Risk Management with Swap Contracts and Option Contracts	
9	Management of Derivatives Products Risk	
10	Interest Rate Risk Management	
11	Exchange Rate Risk Management	
12	Credit Risk Management	
13	Managment of Other Financial Risks: Price, Liquidity and Operational Risk Management	
14	Country Risk and International Risk Management	
22	Textbooks, References and/or Other	1. Burak SALTOĞLU, Finansal Risk Yönetimi, 2020. 4. John C. Hull, Options, Futures, and Other Derivatives, 2014

23 Assesment		
Midterm Exam	0	0.00
Home work-project	2	50.00
Total	3	100.00
Contribution of Term (Year) Learning Activities to Success Grade		[illegible]

Activites	Number	Duration (hour)	Total Work Load (hour)
Theoretical	14	3.00	42.00
Practicals/Labs	0	0.00	0.00
Self study and preperation	14	3.00	42.00
Homeworks	2	10.00	20.00
Projects	0	0.00	0.00
Field Studies	0	0.00	0.00
Midterm exams	0	0.00	0.00
Others	0	0.00	0.00
Final Exams	1	20.00	20.00
Total Work Load			124.00
Total work load/ 30 hr			4.13
ECTS Credit of the Course			4.00

Total	100.00
Measurement and Evaluation Techniques Used in the Course	classical written exam + project/homework evaluation
24	**ECTS / WORK LOAD TABLE**

25	**CONTRIBUTION OF LEARNING OUTCOMES TO PROGRAMME QUALIFICATIONS**															
	PQ1	**PQ2**	**PQ3**	**PQ4**	**PQ5**	**PQ6**	**PQ7**	**PQ8**	**PQ9**	**PQ10**	**PQ11**	**PQ12**	**PQ13**	**PQ14**	**PQ15**	**PQ16**
ÖK1	0	0	4	3	0	0	0	0	0	0	4	0	0	0	0	0
ÖK2	0	0	4	3	0	0	0	0	5	0	4	0	0	0	0	0

ÖK3	0	0	4	3	0	0	0	0	0	0	4	0	0	0	0	0
ÖK4	0	0	4	3	0	0	0	0	5	0	4	0	0	0	0	0
ÖK5	0	0	4	3	0	0	0	0	5	0	4	0	0	0	0	0
ÖK6	0	3	4	3	0	0	0	0	0	0	4	0	0	0	0	0
ÖK7	0	3	4	3	0	0	0	0	0	0	4	0	0	0	0	0

LO: Learning Objectives   PQ: Program Qualifications

Contribution Level:	**1 very low**	**2 low**	**3 Medium**	**4 High**	**5 Very High**