



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Banks and Risk Management Fund							
Course Code		BSO210		Course Level		Short Cycle (Associate's Degree)			
ECTS Credit	3	Workload	56 (<i>Hours</i>)	Theory	2	Practice	0	Laboratory	0
Objectives of the Course		Course objective is to provide necessary knowledge related with financial management that has been important especially for the last 30 years. From the banks point of view asset and liability managemet has been central issue of financial management. Asset management consantrated on loans while liability management consantrated on deposits.							
Course Content		Banks have term structure differencies between deposits and loans that cause interest rate risk. On the other hand, there are exchange rate risks on fx loans. Those type of risks have made the risk management important for banks. In this framework, we aim to explain risk and types of risks and asset - liability management of the banks in this lecture.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation)					
Name of Lecturer(s)									

Prerequisites & Co-requisites

Equivalent Course	BSO253
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Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading

1	Parasız, İ. 2008 "Modern Bankacılık", Ezgi Yayınları, Bursa
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Week	Weekly Detailed Course Contents	
1	Theoretical	Description of Risk. Risk and uncertainty Developments in Risk Management.
2	Theoretical	Description of Risk. Risk and uncertainty Developments in Risk Management.
3	Theoretical	Banking and Risk Management Risks in Bank operations.
4	Theoretical	Asset - Liability Management Liquidity risk, Credit risk Interest rate risk, Operational risk.
6	Theoretical	Credit Risk : Its Management Liquidity risk : Its Management
7	Theoretical	Interest rate Risk : Its Management GAP Analysis
8	Intermediate Exam	Interest rate Risk : Its Management GAP Analysis
9	Intermediate Exam	Interest Rate Risk : Its Management DURATION / DURATION - GAP Analysis
10	Theoretical	EXAM
11	Theoretical	Capital Adequacy Why it is important
12	Theoretical	Fx Risk How to measure / Uncovered position How to manage / Forward operations / Forward rate calculations
13	Theoretical	Off balance sheet risks costs of deposits Calculations of cost of deposits
14	Theoretical	BASEL II Why Basel II is important
15	Theoretical	
16	Theoretical	BASEL II Why Basel II is important

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	2	0	14	28
Midterm Examination	1	0	14	14



Final Examination	1	0	14	14
Total Workload (Hours)				56
[Total Workload (Hours) / 25*] = ECTS				2
*25 hour workload is accepted as 1 ECTS				

Learning Outcomes

1	To know the responsibility about the position of their job in the field of banks and insurance companies.
2	Risk types that banks have to overcome
3) Asset related risks
4	Liability related Risks

