AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Bank and Insurances Risk and Treasury Management						
Course Code	BSO210		Couse Level	Short Cycle (Associate's Degree)			
ECTS Credit	3	Workload	75 *(Hours)*	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)	Ins. Tolga EVREN						

Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	70

Recommended or Required Reading

1	ŞAHİN, Murat. (2017) Ticari Bankalarda Fon Yönetimi ve Türk Bankacılık Sistemi. Ekin Basın Yayın, Bursa.
2	ÇİPİL, Mahir. (2019) Sigortacılık ve Risk Yönetimin Temelleri. Seçkin Yayıncılık, Ankara.

Week	Weekly Detailed Course Contents	
1	Theoretical	Ticari Bankacılık ve Ticari Bankacılıkta Fon Yönetimi
2	Theoretical	Fon Yönetiminin Temel Fonksiyonları
3	Theoretical	Fon Yönetimi Bölümlerinin Yapısı
4	Theoretical	Türkiye'de Fon Yönetimi İşlemlerinin Gerçekleştiği Döviz, Para Ve Sermaye Piyasaları
5	Theoretical	Fon Yönetimi İşlemlerinin Gerçekleştirildiği Uluslararası Piyasalar
6	Theoretical	Bankacılıkta Risk Yönetimi Kavramı, Amacı Ve Türleri
7	Theoretical	Fon Yönetiminde Karşılaşılan Finansal Riskler
8	Intermediate Exam	Interest rate Risk : Its Management GAP Analysis
9	Theoretical	An overview
10	Theoretical	Bankaların Karşılaştıkları Finansal Olmayan Riskler
11	Theoretical	BASEL Komitesi'nin Uygulamaları
12	Theoretical	Finansal Risk Yönetiminde Kullanılan Yöntemler
13	Theoretical	Sigortacılıkta Risk Yönetimi Kavramı, Amacı Ve Türleri
14	Theoretical	Sigorta Şirketlerinde Teknik Risk
15	Theoretical	Sigorta Şirketlerine Mali Yeterlilik Ve Solvency II Süreci, Hayat Dışı Sigorta Riskleri ve Yönetimi
16	Final Exam	Final Sınavı

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	2	0	14	28
Assignment	1	25	0	25
Midterm Examination	1	0	8	8

Final Examination	1	0	14	14
		Total Workload (Hours)		75
		[Total Workload (Hours) / 25*] = **ECTS**		3

*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 overcom
3	) Asset related risks
4	Liability related Risks
5	.

Programme Outcomes *(Banking and Insurance)*

1	Gain practical skills in mathematics and social studies business problems
2	Professional and ethical responsibility to win
3	Business and other disciplines in the area of individual and ability to work effectively within a team
4	Apply the principles and processes related to the services offered by commercial banks.
5	To have the necessary theoretical knowledge for the realization of marketing and financing activities in the field of Banking and Insurance.
6	Can make bank and insurance accounting
7	Gains the ability to make economic analysis.
8	Have the ability to recognize, edit and store documents used in commercial life.

Contribution of Learning Outcomes to Programme Outcomes *1:Very Low, 2:Low, 3:Medium, 4:High, 5:Very High*

	L1	L2	L3	L4	L5
P1	2	4	5	3	4
P2	3	3	3	4	2
P3	4	2	4	5	2
P4	4	4	4	4	5
P5	5	5	3	5	3
P6	4	4	5	4	4
P7	5	3	4	3	5
P8	4	5	3	4	4