

Content

| Course Code | Course Name | Semester | Theory | Practice | Lab | Credit | ECTS |
|-------------|----------------------|----------|--------|----------|-----|--------|------|
| G451 | Portfolio Management | 7 | 3 | 0 | 0 | 3 | 5 |

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| Prerequisites | G352 |
| Admission Requirements | G352 |

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| Language of Instruction | Turkish |
| Course Type | Elective |
| Course Level | Bachelor Degree |
| Objective | The aim of this course is to present the different types of markets, roles of stock exchanges, valuation of different kinds of securities and the essentials of portfolio management. |
| Content | Week 1.: Financial markets Week 2.: Financial institutions Week 3.: Stock exchanges and the computation of stock exchange indexes Week 4.: Stocks Week 5.: Bonds and other securities Week 6.: Principles of equity valuation Week 7.: Valuation of fixed income securities Week 8.: Midterm exam Week 9.: Fundamental analysis in stock valuation Week 10.: Technical analysis in stock valuation Week 11.: Portfolio management Week 12.: Capital asset pricing model Week 13.: Naive methods of portfolio management Week 14.: Portfolio performance evaluation |
| References | BOLAK, Mehmet ; “Sermaye Piyasası, Menkul Kıymetler ve Portföy Analizi”, 4.bası, Beta Basım, Yayım, Dağıtım A.Ş., Mart 2001, İstanbul. CANBAŞ, Serpil, Hatice DOĞUKANLI; “Finansal Pazarlar”, 3. baskı, Beta Basım, Yayım, Dağıtım A.Ş., Eylül 2001, İstanbul. SARIKAMIŞ, Cevat; “Sermaye Pazarları”, Alfa Basım, Yayım, Dağıtım A.Ş., Ocak 1998, İstanbul FRANCIS, J.C.; “ Investments: Analysis and Management”, 2. Ed., McGraw-Hill Book Company, 1976 |

Theory Topics

| Week | Weekly Contents |
|------|---|
| 1 | Financial markets |
| 2 | Financial institutions |
| 3 | Stock exchanges, formation of stock prices, short sale and margin trade |
| 4 | Options and stock exchange indexes |
| 5 | Stocks |
| 6 | Bonds and other securities |
| 7 | Valuation of fixed income securities |
| 8 | Midterm exam |
| 9 | Fundamental analysis in stock valuation |
| 10 | Technical analysis in stock valuation |
| 11 | Portfolio management |
| 12 | Capital asset pricing model |
| 13 | Naive methods of portfolio management |
| 14 | Portfolio performance evaluation |