

## Content

| Course Code | Course Name           | Semester | Theory | Practice | Lab | Credit | ECTS |
|-------------|-----------------------|----------|--------|----------|-----|--------|------|
| Mİ616       | Securities Management | 2        | 3      | 0        | 0   | 3      | 6    |

|                        |  |
|------------------------|--|
| Prerequisites          |  |
| Admission Requirements |  |

|                         |   |
|-------------------------|---|
| Language of Instruction | Turkish   |
| Course Type             | Elective  |
| Course Level            | Masters 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<br>Week 2.: Financial institutions<br>Week 3.: Stock exchanges and the computation of stock exchange indexes<br>Week 4.: Stocks<br>Week 5.: Bonds and other securities<br>Week 6.: Principles of equity valuation<br>Week 7.: Valuation of fixed income securities<br>Week 8.: Midterm exam<br>Week 9.: Fundamental analysis in stock valuation<br>Week 10.: Technical analysis in stock valuation<br>Week 11.: Portfolio management<br>Week 12.: Capital asset pricing model<br>Week 13.: Naive methods of portfolio management<br>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.<br><br>CANBAŞ, Serpil, Hatice DOĞUKANLI; "Finansal Pazarlar", 3. baskı, Beta Basım, Yayım, Dağıtım A.Ş., Eylül 2001, İstanbul.<br><br>SARIKAMIŞ, Cevat; "Sermaye Pazarları", Alfa Basım, Yayım, Dağıtım A.Ş., Ocak 1998, İstanbul<br><br>FRANCIS, J.C.; " Investments: Analysis and Management", 2. Ed., McGraw-Hill Book Company, 1976  |

## Theory Topics

| Week | Weekly Contents   |
|------|---|
| 1    | Financial markets   |
| 2    | Fundamental analysis in stock valuation                       |
| 3    | Stock exchanges and the computation of stock exchange indexes |
| 4    | Stocks  |
| 5    | Bonds and other securities                                    |
| 6    | Principled of equity valuation                                |
| 7    | Valuation of fixed income securities                          |
| 8    | Midterm exam  |

| <b>Week</b> | <b>Weekly Contents</b>                  |
|-------------|---|
| 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        |