

GBN 204 - FUTURES MARKET TRANSACTIONS - Gülşehir Sosyal Bilimler Meslek Yüksekokulu - Finans-Bankacılık ve Sigortacılık Bölümü
General Info**Objectives of the Course**

The purpose of the lesson-term market operations, financial derivative products and markets (Forward, swap, futures markets), in Turkey to give information about the development of futures markets.

Course Contents

The accession of products of financial derivatives, options the valuations models of options, the sensitivity of option price.

Recommended or Required Reading

Saltoğlu, B. (2024) Türev araçlar, piyasalar ve risk yönetimi. Sermaye Piyasası Lisanslama Sicil ve Eğitim Kuruluşu A.Ş.

Planned Learning Activities and Teaching Methods**Lecture, Question and Answer****Recommended Optional Programme Components**

In order to practice in the light of the theoretical explanations given in the course, it is recommended to examine the websites of intermediary institutions.

Instructor's Assistants

There is no assistant lecturer.

Presentation Of Course**Face-to-face****Dersi Veren Öğretim Elemanları**

Inst. Dr. Ferhat Canlitepe

Program Outcomes

1. To have basic knowledge about derivative instruments.
2. To learn about the Futures and Options Exchange.
3. To have knowledge about investment strategies in derivative instruments.
4. To have basic knowledge about capital markets.

Weekly Contents

Order	PreparationInfo	Laboratory	TeachingMethods	Theoretical	Practise
1	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. 2. https://dergipark.org.tr/tr/download/article-file/795795 It is recommended that you review the linked article.		Oral Presentation, Question and Answer	Financial System and Financial Markets	
2	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. Linkteki kitabın 1-11. sayfaları okunması önerilmektedir.		Oral Presentation, Question and Answer	Derivatives Markets and Contracts	
3	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 14-17 of the linked book		Oral Presentation, Question and Answer	Forward Contracts I	Forward (Alivre) Contracts II
4	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 14-17 of the linked book		Oral Presentation, Question and Answer	Forward Contracts II	Forward (Alivre) Contracts II
5	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 78-79 of the linked book.		Oral Presentation, Question and Answer	Pricing forward contracts	Pricing forward contracts
6	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 18-19 of the linked book.		Oral Presentation, Question and Answer	Futures Contracts I	Futurues Contracts I

Order	PreparationInfo	Laboratory	TeachingMethods	Theoretical	Practise
7	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 18-19 of the linked book.		Oral Presentation, Question and Answer	Ara Sınava Hazırlık Futures contracts II	
8					Ara Sınav
9	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. -It is recommended to read pages 35-39 on option contracts. -It is recommended to read pages 79-84 on the pricing of futures contracts.		Oral Presentation, Question and Answer	Option Contracts I Pricing futures contracts	Pricing futures contracts
10	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 41-45 of the linked book.		Oral Presentation, Question and Answer	Option Contracts II	
11	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 85-105 of the linked book.		Oral Presentation, Question and Answer		Option Pricing
12	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 47-56 of the linked book.		Oral Presentation, Question and Answer	Swap Contracts	
13	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. It is recommended to read pages 47-56 of the linked book.		Oral Presentation, Question and Answer		Pricing of Swap Contracts
14	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content. https://borsaistanbul.com/tr/sayfa/1021/vadeli-islem-ve-opsiyon-piyasasiviop It is recommended to review the link.		Oral Presentation, Question and Answer	Futures and Options Market (VIOP)	Derivatives and Options Market (VIOP)
15	1. https://spl.com.tr/wp-content/uploads/2025/01/1011_MKT_31122024_202401061155.pdf Reading should be done according to the weekly content.		Oral Presentation, Question and Answer	General Evaluation and Exam Preparation	

Workload

Activities	Number	PLEASE SELECT TWO DISTINCT LANGUAGES
Teorik Ders Anlatım	14	2,00
Uygulama / Pratik	14	1,00
Ders Öncesi Bireysel Çalışma	12	1,00
Ara Sınav Hazırlık	1	5,00
Final Sınavı Hazırlık	1	5,00
Vize	1	2,00
Ders Sonrası Bireysel Çalışma	12	2,00

Assesments

Activities	Weight (%)
Ara Sınav	40,00
Final	60,00

	P.O. 1	P.O. 2	P.O. 3	P.O. 4	P.O. 5	P.O. 6	P.O. 7	P.O. 8	P.O. 9	P.O. 10	P.O. 11	P.O. 12	P.O. 13
L.O. 1	2				3		4	5					
L.O. 2												2	
L.O. 3		4	3			3					3		
L.O. 4				4					3				4

Table :

- P.O. 1 :** Başta iktisat olmak üzere işletme ve alt dalları hakkında yeterli alt yapıyı oluşturur.
- P.O. 2 :** Disiplinler arası çalışarak diğer alanlardan edindiği bilgileri bankacılık ve sigortacılık sektörü içerisinde kullanmayı bilir.
- P.O. 3 :** Alanıyla ilgili kaynak araştırması yaparak veri tabanları ve diğer bilgi kaynaklarını kullanır.
- P.O. 4 :** Bireysel olarak disiplin içi ve disiplin dışı takımlarda etkin olarak çalışır.
- P.O. 5 :** Bankacılık mesleği hakkında teorik ve pratikte gerekli konuları bilir.
- P.O. 6 :** Bankacılık sektöründeki karşılaşılabilecek herhangi bir problemi yine bankacılık hakkında edindiği bilgileri kullanarak çözer.
- P.O. 7 :** Sigortacılık sektöründeki karşılaşılabilecek herhangi bir problemi yine sigortacılık hakkında edindiği bilgileri kullanarak çözer.
- P.O. 8 :** Sigortacılık mesleği hakkında teorik ve pratikte gerekli konuları bilir.
- P.O. 9 :** Bankacılık ve sigortacılık alanındaki gelişmeleri sürekli takip ederek kendini yeniler.
- P.O. 10 :** Atatürk ilke ve inkılablarını bilir.
- P.O. 11 :** Avrupa Dil portföyü A2 genel düzeyinde (en az alanındaki bilgileri takip edebilecek ve meslektaşları ile iletişim kurabilecek kadar) yabancı dil bilgisine sahiptir.
- P.O. 12 :** Alanının gerektirdiği en az Avrupa Bilgisayar kullanma Lisansı Temel düzeyinde bilgisayar yazılımı ile birlikte bilişim ve iletişim teknolojilerini kullanır.
- P.O. 13 :** Türkçe sözlü ve yazılı etkin iletişim kurar.
- L.O. 1 :** 1. Türev araçlar hakkında temel seviyede bilgi sahibi olmak.
- L.O. 2 :** 2. Vadeli İşlem ve Opsiyon Borsası hakkında bilgi edinmek.
- L.O. 3 :** 3. Türev araçlara yatırım stratejileri hakkında bilgi sahibi olmak.
- L.O. 4 :** 4. Sermaye piyasaları hakkında temel seviyede bilgi sahibi olmak.