

5.0 credits	30.0 h	1q
-------------	--------	----

Teacher(s) :	Petitjean Mikael ;
Language :	Anglais
Place of the course	Mons
Prerequisites :	Risk and Ethics in Finance
Main themes :	<ul style="list-style-type: none"> · Portfolio Risk, Return, Planning and Construction · Active Portfolio Management · Portfolio Management Process and Investment Policy Statement · Alternative investments: Investing in Commodities, Real Estate, Private Equity and Hedge Funds · Private Wealth Management · Portfolio Management for Institutional Investors · Capital Market Expectations in Portfolio Management · Economic Concepts for Asset Valuation in Portfolio Management · Asset allocation · Fixed-Income Portfolio Management · Relative-Value Methodologies for Global Credit Bond Portfolio Management · Hedging Mortgage Securities to Capture Relative Value · Equity Portfolio Management · Alternative Investments Portfolio Management (Swaps, Commodity Forwards and Futures) · Risk Management for Strategies on Currencies, Forward and Futures, Options, and Swaps · Execution of Portfolio Decisions · Monitoring and Rebalancing of Portfolios · Evaluating Portfolio Performance · Global Performance Evaluation Global Investment Performance Standards
Aims :	At the end of this course, students will be able to understand the foundations of portfolio management, including risk management and alternative investments. <i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i>
Evaluation methods :	Written examens (on computer)
Teaching methods :	<ul style="list-style-type: none"> ' Lectures based on readings ' MCQs ' Excel applications Video tutorials
Bibliography :	' Bodie, Kane et Marcus (2010), Investments, 9th edition, McGraw-Hill. ' BODSON, L., Grandin P., Hübner G., Lambert M.(2010), Performance de portefeuille, 2nd edition, Pearson Education. ' CFA INSTITUTE (2012), Level I Program Curriculum, Study Sessions 12 and 18. ' CFA INSTITUTE (2012), Level II Program Curriculum, Study Sessions 13 and 18. CFA INSTITUTE (2012), Level III Program Curriculum, Study Sessions 4 to 18.
Cycle and year of study :	> Master 120 of arts in Business engineering > Master [60] in Management > Master 120 in Management > Master [120] in Management > Master [120] in Business Engineering
Faculty or entity in charge:	BLSM