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| 1. Course code: | FIN 435 | | | 1. Course title: | | | | | | Portfolio Management and International Investments | | | | | | | | | | | |
| 1. College: College of Business Administration | | | | | | | | | | | | | | | | | | | | | |
| 1. Department: Economics and Finance | | | | | | | | | | | | | | | | | | | | | |
| 1. Program: B.Sc. in Banking and Finance | | | | | | | | | | | | | | | | | | | | | |
| 1. Course credits: 3-credit hour | | | | | | | | | | | | | | | | | | | | | |
| 1. Course NQF Level: 8 | | | | | | | | | | | | | | | | | | | | | |
| 1. NQF Credits: 12 | | | | | | | | | | | | | | | | | | | | | |
| 1. Prerequisite: FIN 424 | | | | | | | | | | | | | | | | | | | | | |
| 1. Lectures Timing & Location: Online | | | | | | | | | | | | | | | | | | | | | |
| 1. Course web page: Blackboard | | | | | | | | | | | | | | | | | | | | | |
| 1. Course Instructor:   Dr. Yomna Ahmed Abdulla | | | | | | | | | | | | | | | | | | | | | |
| 1. Office Hours and Location: | | | | | | | | | | | | | | | | | | | | | |
| 1. Course coordinator: Dr. Yomna Ahmed Abdulla Phone: 17437761 Email: yahmed@uob.edu.bh Office: S1B-208B | | | | | | | | | | | | | | | | | | | | | |
| 1. Academic year: 2020-2021 | | | | | | | | | | | | | | | | | | | | | |
| 1. Semester: | |  | First | | | | | X | | | Second | | | |  | | Summer | | | | |
| 1. Textbook (s)   Digital Book: Reilly, Brown, Leeds, (2019),“Investment Analysis and Portfolio Management”, 11th Edition, Cengage, ISBN:1-305-26299-9 | | | | | | | | | | | | | | | | | | | | | |
| 1. References from the Library (http://www.ac-knowledge.net/uobv3/):   Robert A. Strong, (2009), Portfolio Construction, Management and Protection, 5th Edition, Thomson-South-Western. ISBN: 978-0324593891 | | | | | | | | | | | | | | | | | | | | | |
| |  | | --- | | 1. Other resources used (e.g., e-Learning, field visits, periodicals, software, etc.)   Blackboard: blackboard.uob.edu.bh and Safe Assign  Microsoft Excel  Bahrain Bourse <http://www.bahrainbourse.com/>  TedX and industry experts videos  Research papers  Quizlet <https://quizlet.com/> | | | | | | | | | | | | | | | | | | | | | | |
| 1. Course description (as per the published):   Basic concepts of modern portfolio theory, current empirical studies of asset pricing and international diversification. The meaning of risk faced by international investors, elimination of risk, determination of the rate of return requirements for risky assets, performance evaluation of portfolio managers and strategies for portfolio management. | | | | | | | | | | | | | | | | | | | | | |
| 1. Course Intended Learning Outcomes (CILOs): | | | | | | | | | | | | | | | | | | | | | |
| CILOs | | | | | *Mapping to PILOs* | | | | | | | | | | | | | | | | |
| Learning goals | | | | | a. Knowledge | | b. Globalization | | | | | c. Skills | | d. Communication | | | | e. Competencies | | f. Values | |
|  | | | | | a1: General Knowledge | a2: Specific knowledge | b1: International cross-cultural | | b2: Global Perspective | | | c1: Thinking skills | c2: Analytical skills | d1: Communication (Writing) | | d2: Communication (Oral) | | e1: Leadership skills | e2: Teamwork | f1: Ethics | f2: Social responsibility |
| 1. Analyze the Portfolio Management Process | | | | |  | ✓ |  | | ✓ | | |  |  |  | |  | |  |  |  |  |
| 1. Determine the Portfolio Return-Risk profiles | | | | |  | ✓ |  | | ✓ | | | ✓ | ✓ |  | |  | |  | ✓ | ✓ |  |
| 1. Assess Market Models CAPM and APT” | | | | |  |  |  | |  | | |  |  | ✓ | |  | |  | ✓ | ✓ |  |
| 1. Examine the International Diversification | | | | |  | ✓ | ✓ | |  | | |  |  |  | |  | |  |  |  |  |
| 1. Develop Portfolio Revision Strategies | | | | |  |  |  | |  | | |  |  |  | |  | | ✓ |  | ✓ |  |

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| 1. Course assessment: | | | | |
| *Assessment Type* | *Details/ Explanation of Assessment in relation to CILOs* | *Number* | *Weight* | *Date (s)* |
| Continuous Assessment (during Lecture) | 1-5 | 7 | 15% |  |
| Engagement Activities (during Tutorial) | 1-5 | 7 | 15% |  |
| Project | 2,3,5 | 1 | 20% |  |
| Quiz | 2 | 1 | 10% |  |
| Final Exam (using Respondus) | 3,4,5 | 1 | 40% | 29/5/2021@5:30pm |
| Total |  |  | 100% |  |

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| 1. Description of Topics Covered | |
| *Topic Title*  *(e.g., chapter/experiment title)* | *Description* |
| Asset Allocation and Security Selection | This chapter discusses the process of deciding how to distribute investor’s wealth among various asset classes and different countries. |
| Introduction to Portfolio Management | This chapter explains portfolio theory in details by introducing the basic portfolio risk formula by combining different assets. |
| Asset Pricing Models | This chapter introduces CAPM and consider an alternative asset valuation model APT. |
| Equity Portfolio Management Strategies | This chapter discusses the various portfolio strategies for managing an equity portfolio and the portfolio management styles. |
| Bond Analysis and Portfolio Management Strategies | This chapter discusses the investor tookit in bonds investments such as implied forward rates, duration etc. |
| Professional Portfolio Management, Alternative Assets and Industry Ethics | This chapter discusses the different ways of professional money management firms and ethical dilemmas in professional money management industry. |
| Evaluation of Portfolio Performance | This chapter outlines the theory and practice of evaluating the performance of an investment portfolio. Risk-adjusted measures will be discussed. |

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| 1. Weekly Schedule | | | | | |
| *Week* | *Date* | *Topics covered* | *CILOs* | *Teaching Method* | *Assessment* |
| *1* | 7/2/2021 | Chapter-2: Asset Allocation and Security Selection | *1,4* | *2-hour lecture* | Continuous Assessment  Engagement Activities |
| *1-hour lecture* |
| *2* | 14/2/2021 | Chapter-2: Asset Allocation and Security Selection  **Industry Experts’ Video: Warren Buffet portfolio** https://youtu.be/2ceeGSkD2qk | *1,4* | *2-hour lecture* |
| *1-hour lecture* |
| *3* | 21/2/2021 | Chapter-6: Introduction to Portfolio Management  **Quizlet Flashcards:** https://quizlet.com/216392764  /portfolio-management-flash-cards/ | 2 | *2-hour lecture* | Quiz  Project  Continuous Assessment Engagement Activities |
| *1-hour lecture* |
| *4* | 28/2/2021 | Chapter-6: Introduction to Portfolio Management | 2 | *2-hour lecture* |
| *1-hour lecture* |
| *5* | 7/3/2021 | Chapter-7: Asset Pricing Models | 3 | *2-hour lecture* | Project  Continuous Assessment  Engagement Activities  Final exam |
| *1-hour lecture* |
| *6* | 14/3/2021 | Chapter-7: Asset Pricing Models  **Research paper-** The capital asset pricing model: a critical literature review | 3 | *2-hour lecture* |
| *1-hour lecture* |
| *7* | 21/3/2021 | Chapter-11: Equity Portfolio Management Strategies  **Industry Experts’ Video:**  **Portfolio manager strategies** https://youtu.be/jCEZ2YOnEDc | 5 | *2-hour lecture* | Continuous Assessment  Engagement Activities Project  Final exam |
| *1-hour lecture* |
| *8* | 28/3/2021 | Chapter-11: Equity Portfolio Management Strategies | 5 | *2-hour lecture* |
| *1-hour lecture* |
| *9* | 4/4/2021 | Mid Semester Break | | | |
| *10* | 11/4/2021 | Chapter-13: Bond Analysis and Portfolio Management Strategies | 5 | *2-hour lecture* | Continuous Assessment  Engagement Activities Final exam |
| *1-hour lecture* |
| *11* | 18/4/2021 | Chapter-13: Bond Analysis and Portfolio Management Strategies | 5 | *2-hour lecture* |
| *1-hour lecture* |
| *12* | 25/4/2021 | Chapter-17: Professional Portfolio Management, Alternative Assets and Industry Ethics  **New trends Video:**  **AI in Portfolio Mgt** https://youtu.be/03IE2f8giBw | 4,5 | *2-hour lecture* | Continuous Assessment  Engagement Activities Final exam |
| *1-hour lecture* |
| *13* | 2/5/2021 | Chapter-17: Professional Portfolio Management, Alternative Assets and Industry Ethics | 4,5 | *2-hour lecture* |
| *1-hour lecture* |
| *14* | 9/5/2021 | Chapter-18: Evaluation of Portfolio Performance  **New trends Video:**  **Robo-advisors** https://youtu.be/uCmxF3VP-D8 | 5 | *2-hour lecture* | Continuous Assessment  Engagement Activities Project  Final exam |
| *1-hour lecture* |
| *15* | 16/5/2021 | Chapter-18: Evaluation of Portfolio Performance | 5 | *2-hour lecture* |
| *1-hour lecture* |
| *16* | 23/5/2021 | Chapter-18: Evaluation of Portfolio Performance | 5 | *2-hour lecture* |
| *1-hour lecture* |