

Liverpool John Moores University

Title: Portfolio Management
Status: Definitive
Code: **7004LBSIF** (128049)
Version Start Date: 01-08-2021

Owning School/Faculty: Business and Management
Teaching School/Faculty: Business and Management

Team	Leader
Fan Zhang	Y

Academic Level: FHEQ7
Credit Value: 20
Total Delivered Hours: 33
Total Learning Hours: 200
Private Study: 167

Delivery Options

Course typically offered: Semester 1

Component	Contact Hours
Lecture	22
Workshop	11

Grading Basis: 50 %

Assessment Details

Category	Short Description	Description	Weighting (%)	Exam Duration
Test	Test	In Class Test	30	
Report	Report	Individual Report	70	

Aims

To develop students' understanding of theories and practices in investment and portfolio management at an advanced level.

Learning Outcomes

After completing the module the student should be able to:

- 1 Reflect upon the investment objectives of both individual and institutional investors, and describe the economic perspectives of the capital market.
- 2 Apply investment and portfolio management skills to optimise investors' objectives with the analysed results of market conditions.
- 3 Analyse different asset class investments including equity, fix-income security, and alternative asset classes.
- 4 Critically evaluate the portfolio performance in different measures to account for rebalancing needs, and to provide feedback control for portfolio.

Learning Outcomes of Assessments

The assessment item list is assessed via the learning outcomes listed:

Computer Based Test	2	3	
Individual Report	1	2	4

Outline Syllabus

Investment policy statement.

Economic perspective of the capital market.

Capital allocation and passive portfolio management strategy.

Fixed income securities management.

Alternative assess classes investment.

Capital allocation and active portfolio management strategy.

Portfolio performance evaluation and feedback control.

Learning Activities

The module will consist of lectures and workshops. Workshops will provide students with the opportunity to access Bloomberg and use Excel.

Notes

In this module, students will learn the skills of investment and portfolio management. The topic is highly quantitative in its nature. The students are expected to be able to appreciate the complexity in managing various investment needs in the financial market.

Frequent practice and exposure to financial databases is necessary for the good understanding of these topics. Financial databases such as Bloomberg will also enhance a students potential for a career in finance. The Bloomberg system will be utilised as a data source as well as an optimisation tool within this module.