

## **Annexe A: New/Revised Course Content in OBTL+ Format**

### **Course Overview**

The sections shown on this interface are based on the templates [UG OBTL+](#) or [PG OBTL+](#)

If you are revising/duplicating an existing course and do not see the pre-filled contents you expect in the subsequent sections e.g. Course Aims, Intended Learning Outcomes etc. please refer to [Data Transformation Status](#) for more information.

Expected Implementation in Academic Year	AY2024-2025
Semester/Trimester/Others (specify approx. Start/End date)	Semester 1
Course Author * Faculty proposing/revising the course	Misha Graboi
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Course Title	Portfolio Management & Analysis
Course Code	BF3220
Academic Units	3
Contact Hours	39
Research Experience Components	

## Course Requisites (if applicable)

Pre-requisites	BF2201
Co-requisites	
Pre-requisite to	
Mutually exclusive to	
Replacement course to	
Remarks (if any)	

## Course Aims

This course aims to equip students with the building blocks in portfolio management. At each stage of the portfolio management process, from formulating the objective and policy statement to portfolio strategy, selection and execution of investment, risk management and portfolio evaluation, theories and models will be described. Students will get to be exposed to hands-on experience that brings practical sharing of real-world vantages and challenges encountered in portfolio management. This will culminate in a final report where students will need to showcase their ability in designing, constructing, and executing a realistic, well-thought and analysed portfolio that is aligned to its objective and yet profitable.

## Course's Intended Learning Outcomes (ILOs)

Upon the successful completion of this course, you (student) would be able to:

ILO 1	Explain how to design a portfolio to meet a particular client's needs
ILO 2	Analyse economic growth and business cycles to try to forecast asset class return
ILO 3	Apply strategic asset allocation and optimisation techniques and identify their limitations
ILO 4	Apply fundamental analysis to stock selection
ILO 5	Understand techniques used to analyse and trade other types of portfolios (credit, fixed income, volatility, and private asset)
ILO 6	Explain how to implement the portfolio decisions at creation
ILO 7	Monitor and rebalance of portfolio
ILO 8	Identify, measure and manage different types of risk
ILO 9	Analyse and evaluate portfolio performance
ILO 10	Understanding your ethical and fiduciary duties to clients

## Course Content

1. Refinitiv Workspace introduction
2. Portfolio Management Process and Investment Policy Statement
3. Top-down analysis
4. Asset Allocation
5. Equity Portfolio Management
6. Fundamental analysis
7. Risk Management
8. Execution of Portfolio Decision
9. Evaluating Portfolio Performance
10. Monitoring and Rebalancing of Portfolio

## Reading and References (if applicable)

Required textbook – Most likely Managing Investment Portfolios – A Dynamic Process (3rd edition) by John L. Maginn, Donald L. Tuttle, Jerald E. Pinto and Dennis W. McLeavey.

## Planned Schedule

Week or Session	Topics or Themes	ILO	Readings	Delivery Mode	Activities
1	Portfolio Management Process and Investment Policy Statement	1	Textbook and Instructor Handouts	In-person	
2	Capital Market expectations and efficiency	2	Textbook and Instructor Handouts	In-person	
3	Macroeconomic and asset class forecasting	2	Textbook and Instructor Handouts	In-person	
4	Asset Allocation	3	Textbook and Instructor Handouts	In-person	
5	Equity Portfolio Management and fundamental analysis	4	Textbook and Instructor Handouts	In-person	
6	Managing Portfolios of Non-Equity liquid assets	5	Textbook and Instructor Handouts	In-person	
7	Portfolios of Alternative Investments	5	Textbook and Instructor Handouts	In-person	
8	Group Project Presentation	1-5		In-person	
9	Group Project Presentation	1-5		In-person	
10	Virtual Session - Portfolio execution, monitoring and rebalancing	6-7	Textbook and Instructor Handouts	Online	

Week or Session	Topics or Themes	ILO	Readings	Delivery Mode	Activities
11	Risk Management	8	Textbook and Instructor Handouts	In-person	
12	Evaluating Portfolio Performance	9	Textbook and Instructor Handouts	In-person	
13	Ethics and duties to clients	10	Textbook and Instructor Handouts	In-person	

## Learning and Teaching Approach

Approach	How does this approach support you in achieving the learning outcomes?
Lectures	The interactive lecture sessions where there are ample opportunities for open discussions on the conceptual questions raised in the class allow you to think critically and share your views with the class. This also allows me to get the concepts clearly through to the entire class by involving you and ensuring that the targeted learning outcomes are being achieved.
Group Project	This assignment requires you to design and construct a portfolio using Refinitiv Workspace to experience the realistic workflow of a portfolio manager.
In-Class Activities	Through these mini in-class practice, students gain a better perspective and deeper understanding of how to apply the concepts and theories.
Individual assignment	The assignment requires you to backtest, execute, monitor and rebalance the portfolio in order to analyse and evaluate its performance in Refinitiv Workspace to generate a report that showcase one's grasp of the knowledge acquired.

# Assessment Structure

Assessment Components (includes both continuous and summative assessment)

No.	Component	ILO	Related PLO or Accreditation	Weightage	Team/Individual	Rubrics	Level of Understanding
1	Continuous Assessment (CA): Assignment(Assignment)	5-8	Critical thinking and creative thinking, Problem Solving & Decision Making, Written Communication	50	Individual		
2	Continuous Assessment (CA): Project(Group project)	1-4	Critical Thinking, Written Communication, Teamwork and Interpersonal Skills	20	Team		
3	Continuous Assessment (CA): Presentation(Presentation of Group Project)	1-4	Oral Communication	10	Individual		
4	Continuous Assessment (CA): Class Participation(Class Participation )	1-8	Oral Communication	20	Individual		

## Description of Assessment Components (if applicable)

For the group project, all students will receive the same basic marks. However, for students who are deemed social loafers by the peer evaluation, they will have the basic mark adjusted downwards. Please see Annex B3 for details.

## Formative Feedback

The following are some of the feedback you will receive:

Verbal feedback during class discussion of practice questions.

Feedback on the group project throughout the semester.

## NTU Graduate Attributes/Competency Mapping

This course intends to develop the following graduate attributes and competencies (maximum 5 most relevant)

Attributes/Competency	Level
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# Course Policy

## Policy (Academic Integrity)

Good academic work depends on honesty and ethical behaviour. The quality of your work as a student relies on adhering to the principles of academic integrity and to the NTU Honour Code, a set of values shared by the whole university community. Truth, Trust and Justice are at the core of NTU's shared values. As a student, it is important that you recognize your responsibilities in understanding and applying the principles of academic integrity in all the work you do at NTU. Not knowing what is involved in maintaining academic integrity does not excuse academic dishonesty. You need to actively equip yourself with strategies to avoid all forms of academic dishonesty, including plagiarism, academic fraud, collusion and cheating. If you are uncertain of the definitions of any of these terms, you should go to the academic integrity website for more information. On the use of technological tools (such as Generative AI tools), different courses / assignments have different intended learning outcomes. Students should refer to the specific assignment instructions on their use and requirements and/or consult your instructors on how you can use these tools to help your learning. Consult your instructor(s) if you need any clarification about the requirements of academic integrity in the course.

## Policy (General)

You are expected to complete all assigned pre-class readings and activities, attend all seminar classes punctually and take all scheduled assignments and tests by due dates. You are expected to take responsibility to follow up with course notes, assignments, and course related announcements for seminar sessions you have missed. You are expected to participate in all seminar discussions and activities.

## Policy (Absenteeism)

## Policy (Others, if applicable)

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