



T-104
2022

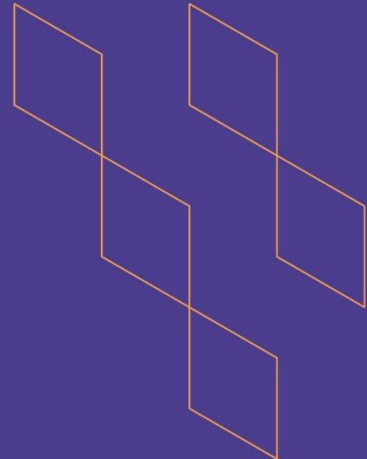
Course Specification





T-104
2022

Course Specification



Course Title: Portfolio Management
Course Code: FIN 423
Program: BSBA
Department: Finance
College: CBA
Institution: Prince Sattam Bin Abdulaziz University
Version:
Last Revision Date: 15th January 2023



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A. General information about the course:

Course Identification	
1. Credit hours:	5
2. Course type	
a.	University <input type="checkbox"/> College <input type="checkbox"/> Department <input checked="" type="checkbox"/> Track <input type="checkbox"/> Others <input type="checkbox"/>
b.	Required <input checked="" type="checkbox"/> Elective <input type="checkbox"/>
3. Level/year at which this course is offered:	8 th level
4. Course general Description	
5. Pre-requirements for this course (if any): FIN 301	
6. Co- requirements for this course (if any):	
7. Course Main Objective(s) The objective of this course is to undertake a rigorous study of the theory and empirical evidence relevant to institutional portfolio management.	

1. Teaching mode (mark all that apply)

No	Mode of Instruction	Contact Hours	Percentage
1.	Traditional classroom	55	100%
2.	E-learning		
3.	Hybrid <ul style="list-style-type: none"> • Traditional classroom • E-learning 		
4.	Distance learning		

2. Contact Hours (based on the academic semester)

No	Activity	Contact Hours
1.	Lectures	55
2.	Laboratory/Studio	
3.	Field	
4.	Tutorial	
5.	Others (specify)	
	Total	55



B. Course Learning Outcomes (CLOs), Teaching Strategies and Assessment Methods

Code	Course Learning Outcomes	Code of CLOs aligned with program	Teaching Strategies	Assessment Methods
1.0	Knowledge and understanding			
1.1	Students will learn how to calculate HPY and mean as well as variance for a security and a portfolio		Lecture Group discussion	Quizzes assignments Exams
1.2	Students will be able interpret the CML and SML, and how Capital Asset Pricing Model (CAPM) are used in portfolio management.		Lecture Group discussion	Quizzes assignments Exams
1.3	Differentiate between Passive Versus Active Equity Portfolio Management Strategies, and how to minimize Tracking Error and Index when constructing a portfolio		Lecture Group discussion	Quizzes assignments Exams
1.4	The course will demonstrate the main Differentiation between Passive Versus Active Bond Portfolio Management Strategies		Lecture Group discussion	Quizzes assignments Exams
2.0	Skills			
2.1	Cognitive skills to be developed to create knowledge of central concepts of Finance.		Lecture Case studies	Mini project
2.2	Calculate and interpret the mean, variance, and covariance (or correlation) of asset returns		Lecture Case studies	Assignment
2.3	Explain asset pricing models and summarize the selection of an optimal portfolio		Lecture	Case studies
2.4	Calculate and interpret the Sharpe ratio, the Treynor ratio, and Jensen's alpha		Lecture Case studies	Assignment





Code	Course Learning Outcomes	Code of CLOs aligned with program	Teaching Strategies	Assessment Methods
3.0	Values, autonomy, and responsibility			
3.1	Boost solve problem skills on constructing a portfolio		Discussion	Assignment
3.2				
...				

C. Course Content

No	List of Topics	Contact Hours
1. 1	Portfolio Theory: Concept of Portfolio, Portfolio Management Process, Construction Of Single And Multiple Assets Portfolio, Efficient Frontier And Investor Utility.	15
2	Assets Pricing Models: The CML And The Separation Theorem, Capital Asset Pricing Model (CAPM), CML Vs. SML, Market Portfolio.	10
3	Portfolio Management Strategies-1: Passive Versus Active Equity Portfolio Management Strategies, Tracking Error and Index Portfolio Construction, Value Versus Growth Investing, Asset Allocation Strategies.	10
4	Portfolio Management Strategies-2: Passive Versus Active Bond Portfolio Management Strategies, Core-Plus Management Strategies, Matched-Funding Strategies, Contingent And Structured Strategies.	10
5	Evaluation of Portfolio Performance: Early Performance Measurement Techniques, Composite Portfolio Performance Measures, Evaluation of Bond Portfolio Performance.	10
Total		55





D. Students Assessment Activities

No	Assessment Activities *	Assessment timing (in week no)	Percentage of Total Assessment Score
1	Mid Term Examination	9 th	25%
2	Quizzes	4 th , 6 th , and 8 th	15%
3	Mini Project with Presentation	9 th	10%
4	Final Term Examination	12 th and 13 th	50%

*Assessment Activities (i.e., Written test, oral test, oral presentation, group project, essay, etc.)

E. Learning Resources and Facilities

1. References and Learning Resources

Essential References	<ol style="list-style-type: none"> (required test book) Brown K, Reilly F and Leeds (2019). Investment Analysis and Portfolio Management: South- Western (11th Edition). ISBN13: 978-1-305-26299-7
Supportive References	<ol style="list-style-type: none"> Bradford Jordan and Thomas Miller and Steve Dolvin (2015). Fundamentals of Investments: Valuation and Management: McGraw- Hill (7th Edition). Robert Strong (2009) Portfolio Construction, Management, & Protection: Thomson South-Western. (5th Edition). S. Kevin. (2008). Portfolio Management: Prentice Hall. (2nd Edition). Gordon J. Alexander, William F. Sharpe, and Jeffery V. Bailey. (2015) Fundamentals of Investments: Thomson South-Western. (Third Edition). Zvi Bodie, Alex Kane, Alan. j. Marcus. (2007). Essentials of Investment: McGraw- Hill. (7th Edition)
Electronic Materials	<p>List Electronic Materials, Web Sites, Facebook, Twitter, etc.</p> <ul style="list-style-type: none"> Know your Instructor: https://faculty.psau.edu.sa/a.syed Blackboard LMS: https://elearning.psau.edu.sa/ Important websites: www.tadawul.com.sa www.investopedia.com



Other Learning Materials

List Recommended Textbooks and Reference Material (Journals, Reports, etc)

2. Required Facilities and equipment

Items	Resources
facilities (Classrooms, laboratories, exhibition rooms, simulation rooms, etc.)	Classrooms
Technology equipment (projector, smart board, software)	Computer with smart Board and access to databases
Other equipment (depending on the nature of the specialty)	

F. Assessment of Course Quality

Assessment Areas/Issues	Assessor	Assessment Methods
Effectiveness of teaching	students	Indirect
Effectiveness of students assessment	students	Indirect
Quality of learning resources	students	Indirect
The extent to which CLOs have been achieved	students	Indirect
Other		

Assessor (Students, Faculty, Program Leaders, Peer Reviewer, Others (specify))

Assessment Methods (Direct, Indirect)

G. Specification Approval Data

COUNCIL /COMMITTEE	
REFERENCE NO.	
DATE	15th January 2023

