



# *The Hebrew University of Jerusalem*

## *Syllabus*

### *Investment Fund Managment - 55932*

*Last update 08-09-2023*

*HU Credits: 6*

*Degree/Cycle: 2nd degree (Master)*

*Responsible Department: Business Administration*

*Academic year: 0*

*Semester: Yearly*

*Teaching Languages: Hebrew*

*Campus: Mt. Scopus*

*Course/Module Coordinator: Zvi Wiener, David Shalom*

*Coordinator Email: [zvi.wiener@huji.ac.il](mailto:zvi.wiener@huji.ac.il)*

*Coordinator Office Hours: by advance appointment*

*Teaching Staff:*

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Prof Zvi Wiener

Course/Module description:

We will study and practice the investment management process including, economic reviews, risk management and performance attribution. The fund is managed against a passive benchmark.

Course/Module aims:

To understand financial markets, study various financial instrument, implement different investment strategies including hedging, perform security analysis, implement performance measurement methods and basic risk management.

Learning outcomes - On successful completion of this module, students should be able to:

Understand the investment process, analyze financial markets, identify relevant and useful information, attribute performance to investment positions, measure and attribute risk. The whole framework of the course is similar to a mutual fund managed against a benchmark.

Attendance requirements(%):

100

Teaching arrangement and method of instruction: Weekly meetings, guest lectures, investment committee meetings, and board meetings.

Course/Module Content:

Introduction to the course, main rules of fund management, analysis of macro and security-specific information, regulatory environment, ETF versus ETN, hedging, risk measuring and management, guest lectures.

Required Reading:

Will be set separately for each team.

Additional Reading Material:

market news including local and global markets, currencies, stocks, bonds, currencies and commodities.

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Grading Scheme:

*Presentation / Poster Presentation / Lecture/ Seminar / Pro-seminar / Research proposal 30 %*

*Active Participation / Team Assignment 40 %*

*Submission assignments during the semester: Exercises / Essays / Audits / Reports / Forum / Simulation / others 10 %*

*Personal Guide / Tutor / Team Evaluation 10 %*

*Attendance / Participation in Field Excursion 10 %*

Additional information:

*This is only a basic description of the course. A full version will be presented at the beginning of the course.*

*Course coordinator David Shalom [davids5866@gmail.com](mailto:davids5866@gmail.com)*