



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

Coordinator Office Hours: by advance appointment

Teaching Staff:

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.

Grading Scheme:

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