

Asset Management

Module		Asset Management					
Module Code		FIN60600					
Module Coordinator		Stotz, Olaf					
Last Update		2015/12/11					
Target Group		Programme(s)			Bachelor of Science		
		Term			7th semester		
		Compulsory/Elective Module			Elective Module		
		Module Duration			1 Semester		
		Credits:			6		
		Frequency			Annually		
		Language of instruction			English		
Workload:	150 h	Contact hours:	44 h	Independent Learning:	22 h	Assignments:	84 h
Prerequisites		-					
Usability in other Modules/Programmes		Asset Management (Master of Science)					
Intended Learning Outcomes		<p>Knowledge:</p> <ul style="list-style-type: none"> Students get an overview about major concepts, approaches and techniques in asset management and capital markets. <p>Skills:</p> <ul style="list-style-type: none"> Students develop the capability to compare different concepts of portfolio optimization and a better understanding of capital markets. <p>Competence:</p> <ul style="list-style-type: none"> Students will be able to transfer theoretical concepts to practical asset management approaches. 					
Module Structure		Lecture, presentation and seminar					

Module Overview	<p>Asset management will be discussed from the perspective of capital markets and investors. An asset manager has to combine the goals of an investor and the risk and return properties of capital markets. Students will learn how to optimally combine those three elements – capital market conditions, investor’s goals and resulting optimal portfolios. Theoretical models and empirical observations help to understand how to trade of capital market conditions and investors goals.</p> <p>During the module students will manage a portfolio on a real time basis and present their performance and investment approach at the end of the module. The portfolio will be managed in cooperation with an investment company that might issue a security with a proper identification number (“Wertpapierkennnummer”) so that the students’ portfolios can be bought by outside investors on the stock exchange).</p> <p>Main topics:</p> <ul style="list-style-type: none"> • Introduction to theoretical models and empirical observations of capital markets • Models to optimally trade based on investor goals and capital market conditions • Term paper • Real time management of a portfolio in order to implement theoretical issues with presentation of portfolio performance and investment approaches. 												
Forms of teaching, methods and support	Lecture, presentation and seminar Because of the cooperation with an investment company parts of the module will be held in German.												
Type of Assessment in the Module and Performance Points	<table border="1" data-bbox="480 1267 1378 1498"> <thead> <tr> <th>Type of examination</th> <th>Duration or length</th> <th>Performance points</th> <th>Due date or date of exam</th> </tr> </thead> <tbody> <tr> <td>Performance Presentation</td> <td>30 min.</td> <td>60</td> <td>End of semester</td> </tr> <tr> <td>Term paper and presentation</td> <td>30 min.</td> <td>60</td> <td>During semester</td> </tr> </tbody> </table> <p><u>Examination requirements:</u> Depending on the number of participants, group work will be possible.</p>	Type of examination	Duration or length	Performance points	Due date or date of exam	Performance Presentation	30 min.	60	End of semester	Term paper and presentation	30 min.	60	During semester
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Recommended Literature	To be announced.												