Bangladesh Institute of Capital Market (BICM)
Day Long Certificate Course on
“Fundamentals of Portfolio Management”

PROGRAM CONTENTS

Module	Module Details
Module 1	**Introduction to Portfolio Management** - Introduction to the concept of portfolio management - Client objectives and constraints - Asset classes allocation
Module 2	**Determining Return and Risk of Portfolio** - Portfolio return calculation - Variance, Standard deviation, Coefficient of variation - Covariance, correlation - Mean variance analysis
Module 3	**Efficient portfolio & Optimization of Portfolio** - Efficient frontier with riskless lending and Borrowing with or without short sell - Global Minimum Variance Determination - Maximize Theta (excess return with per unit of risk) with or without riskless lending and borrowing-with or without short sell allowed - Maximize portfolio return for a given risk with & without short sale. - Minimize risk for a given return with & without short sale
Module 4	**Equity Portfolio Management Strategies** - Passive Equity Portfolio Management Strategies - Active Equity Portfolio Management Strategies
Module 5	**Evaluation of Portfolio Performance** - Peer group comparison method of evaluating an investor’s performance - Treynor portfolio performance measure - Sharpe portfolio performance measure - The Jensen portfolio performance measure - Information ratio - Fama portfolio performance measure