

## Module FV202: Portfolio Models

This is the second module in the Principles of Financial Modeling (POFM) module series. This module provides theoretical and practical tools for investment portfolio management, with emphasis and implementing in an electronic spreadsheet (Excel).

Following are the main topics of study:

- Portfolio Models—Introduction
- Calculating the Variance-Covariance Matrix
- Calculating Efficient Portfolios When There Are No Short-Sale Restrictions
- Estimating Betas and the Security Market Line
- Efficient Portfolios without Short Sales
- Value at Risk (VaR)
- Data Tables
- Matrices

### Module Requirements:

- Successful completion of module FV201
- Attend for at least 38 hours out of the total 48 hours training program
- Submit all required homework on time
- Pass a comprehensive, two-hour, multiple-choice, proctored examination

At the end of the module participants will be awarded a Certificate of Achievement or a Certificate of Participation by the Israel Association of Valuators and Financial Actuaries (IAVFA)

### Location, Date and Fee:

- 8 weekly sessions + exam session
- Time: 16:30-21:30
- Location: Levinsky College Campus, 15 Shoshana Persitz St, Tel Aviv
- Module Fee: 5,000 NIS (VAT & registration fee included)
- Dates: 18/01/16, 25/01/16, 01/02/16, 08/02/16, 15/02/16, 22/02/16, 29/02/16, 07/03/16, 14/03/16

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