



2 Majors

Students can further specialise or diversify their expertise by opting for one of the following majors:

Major in Asset Management

Alternative investments

Characteristics of alternative investments from an asset allocation perspective (focus on hedge funds and commodity trading advisors); long/short equity strategies and other strategies; trades, main risks and quantitative tools for alternative investment analysis.

Asset management

Modern portfolio management; optimal asset allocation; portfolio construction; technical challenges; estimates of risk and expected returns; inclusion of alternative asset classes and investment styles; statistical benchmarks.

Investment solutions

From investment products to investment solutions: benchmarks improvements, liability-driven strategies, risk-controlled and life-cycle investments.

Tactical asset allocation

Methodological foundations and tactical asset allocation strategies.

Major in Trading

Fundamentals of trading

Market microstructure; workings of securities trading; impact of market structures on trading strategies; management of trading costs.

Market risk measurement

Introduction to market risk: volatility, risk factors and shortfalls. Managing and measuring risks of financial portfolios.

Trading in practice

Real trading situations in commodities, derivatives or other financial securities; sessions are conducted by professional traders in our trading room.