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# GESTIONE DEL PORTAFOGLIO FINANZIARIO

SECS-P/11 - 9 CFU - 2° Semester

## Teaching Staff

### SIMONA GALLETTA

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## LEARNING OBJECTIVES

The objective is to present an organic framework of specialist knowledge in the field of financial portfolio, with particular regard to risk assessment, performance evaluation and asset allocation.

## COURSE STRUCTURE

Lectures and seminars

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## DETAILED COURSE CONTENT

The corporate and investment banking; the tools offered by banks and financial intermediaries; financing through the debt capital and risk; structured finance; the corporate finance; the risk management and derivatives.

- Securities Market
- Relations between markets and institutions
- Price formation in securities markets
- Assessment criteria and performance indicators of bonds
- Assessment criteria and liquidity indicators of bonds
- Assessment criteria and risk indicators of bonds
- Assessment criteria and performance and risk indicators of shares
- Markowitz portfolio theory
- Capital Asset Pricing Model (CAPM)
- Portfolio management of shares and bonds
- Market efficiency
- Behavioral Finance

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## **TEXTBOOK INFORMATION**

Pier Luigi Fabrizi (a cura di) - L'economia del mercato mobiliare - Egea, Milano, gennaio 2021.

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