

CISAll Study Session Outline & Exam

กลุ่มวิชาที่ 4 การบริหารกลุ่มสินทรัพย์ลงทุน

- นโยบายการลงทุนสำหรับนักลงทุนรายย่อย (Private Wealth Management)

Study Session 4

- Reading 10 **Managing Individual Investor Portfolios**
 Managing Investment Portfolios : A Dynamic Process,
 Third Edition, John L.Maginn, CFA, Donald L. Tuttle, CFA,
 Jerald E. Pinto, CFA, and Dennis W. McLeavey, CFA, editors
- Reading 11 **Taxes and Private Wealth Management in a Global Context**
 by Stephen M. Horan, CFA and Thomas R. Robinson, CFA
- Reading 12 **Estate Planing in a Global Context**
 by Stephen M. Horan, CFA and Thomas R. Robinson, CFA
- Reading 13 **Low-Basic Stock**
 Integrated Wealth Management : The New Direction for Portfolio Managers,
 by Jean L. P. Brunel, CFA
- Reading 14 **Lifetime Financial Advice: Human Capital, Asset Allocation, and Insurance**
 by Roger G. Ibbotson, Moshe A. Milevsky, Peng Chen, CFA, and Kevin X. Zhu

- นโยบายการลงทุนสำหรับนักลงทุนสถาบัน (Portfolio Management for Institutional Investors)

Study Session 5

- Reading 15 **Managing Institutional Investor Portfolios**
 Managing Investment Portfolios : A Dynamic Process,
 Third Edition, John L.Maginn, CFA, Donald L. Tuttle, CFA,
 Jerald E. Pinto, CFA, and Dennis W. McLeavey, CFA, editors
- Reading 16 **Linking Pension Liabilities to Assets**
 by Aaron Meder and Renato Staub
- Reading 17 **Allocation Shareholder Capital to Pension Plans**
 Journal of Applied Corporate Finance

- การจัดสรรสินทรัพย์ลงทุน (Asset Allocation)

Study Session 8

- Reading 21 **Asset Allocation**
 Managing Investment Portfolios : A Dynamic Process,
 Third Edition, John L.Maginn, CFA, Donald L. Tuttle, CFA,
 Jerald E. Pinto, CFA, and Dennis W. McLeavey, CFA, editors
- Reading 22 **The Case for International Diversification**
 Global Investments, Sixth Edition, by Bruno Solnik and Dennis Mcleavey, CFA

- การบริหารความเสี่ยง (Risk Management)

Study Session 14

- Reading 34 **Risk Management**
 Managing Investment Portfolios : A Dynamic Process,
 Third Edition, John L.Maginn, CFA, Donald L. Tuttle, CFA,
 Jerald E. Pinto, CFA, and Dennis W. McLeavey, CFA, editors
- Reading 35 **Currency Risk Management**
 Global Investments, Sixth Edition, by Bruno Solnik and Dennis Mcleavey, CFA

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กลุ่มวิชาที่ 4 การบริหารกลุ่มสินทรัพย์ลงทุน	
- การบริหารความเสี่ยงโดยใช้ตราสารอนุพันธ์ (Risk Management Application of Derivatives)	
Study Session 15	
Reading 36	Risk management Applications of Forward and Futures Strategies Analysis of Derivatives for the Chartered Financial Analyst Program, by Don M. Chance, CFA
Reading 37	Risk management Applications of Option Strategies Analysis of Derivatives for the Chartered Financial Analyst Program, by Don M. Chance, CFA
Reading 38	Risk management Applications of Swap Strategies Analysis of Derivatives for the Chartered Financial Analyst Program, by Don M. Chance, CFA
- กลยุทธ์การบริหารกลุ่มสินทรัพย์ลงทุน (Execution of Portfolio Decisions; Monitoring and Rebalancing)	
Study Session 16	
Reading 39	Execution of Portfolio Decisions Managing Investment Portfolios : A Dynamic Process, Third Edition, John L.Maginn, CFA, Donald L. Tuttle, CFA, Jerald E. Pinto, CFA, and Dennis W. McLeavey, CFA, editors
Reading 40	Monitoring and Rebalancing Managing Investment Portfolios : A Dynamic Process, Third Edition, John L.Maginn, CFA, Donald L. Tuttle, CFA, Jerald E. Pinto, CFA, and Dennis W. McLeavey, CFA, editors
- การประเมินผลการบริหารกลุ่มสินทรัพย์ (Performance Evaluation and Attribution)	
Study Session 17	
Reading 41	Evaluation Portfolio Performance Managing Investment Portfolios : A Dynamic Process, Third Edition, John L.Maginn, CFA, Donald L. Tuttle, CFA, Jerald E. Pinto, CFA, and Dennis W. McLeavey, CFA, editors
Reading 42	Global Performance Evaluation Global Investments, Sixth Edition, by Bruno Solnik and Dennis Mcleavey, CFA
- มาตรฐานการวัดผลการดำเนินการระดับสากล (Global Investment Performance Standards)	
Study Session 18	
Reading 43	Global Investment Performance Standards by Phillip Lawton, CFA, CIPM