University of Pretoria Yearbook 2016

Investment management 300 (BLB 300)

Qualification	Undergraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	40.00
Programmes	BCom Investment Management
Prerequisites	BLB 200 and only available to BCom (Investment Management) students
Contact time	3 lectures per week
Language of tuition	English
Academic organisation	Financial Management
Period of presentation	Year

Module content

*Only for BCom (Investment Management) students.
Efficient market hypothesis, portfolio management, asset allocation, construction of efficient investment portfolios, asset pricing models (CAPM and APT), equity portfolio management strategies, performance evaluation of investment portfolios, restructuring of investment portfolios, measuring of financial risk exposure, futures market in South Africa, the use of futures contracts in financial risk management, pricing and the valuation of futures contracts, swaps and forward rate agreements, option markets in South Africa and the valuation of options, option payoffs and trading strategies, warrants and convertible securities, alternative evaluation techniques, real estate investment, venture capital, rights issues and capitalisation issues, immunisation, switching and trading strategies in the bond market, fixed income portfolio strategies, ethics.

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