

University of Pretoria Yearbook 2021

Investment management 300 (BLB 300)

Qualification Undergraduate

Faculty [Faculty of Economic and Management Sciences](#)

Module credits 40.00

NQF Level 07

Prerequisites BLB 200 and only available to BCom (Investment Management) students

Contact time 3 lectures per week

Language of tuition Module is presented in English

Department 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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