

Faculty of Commerce & Business Administration

Investments Portfolio Management

Information :

Course Code : FIN 448

Level : Undergraduate

Course Hours : 3.00- Hours

Department : Department of Finance'

Instructor Information :

Title	Name	Office hours
Lecturer	Zeinab Amin Elsaid Khayal	1
Teaching Assistant	Samar Salah Metwally Ali	

Area Of Study :

This course is one of the obligatory courses in Finance major. This module is designed to focus on the management of investment and portfolios. This course is designed to study a number of theories that formed the foundation of sound investment decisions. The course will focus on the portfolio theory, risk aversion and capital allocation of risky assets, and the optimal risky portfolios. Various asset pricing models (such as CAPM and APT), the efficient market hypothesis will be discussed. In addition, the fixed income and equity analysis tools will be explained. Further, the course will also look at several issues related to portfolio management—issues such as bond portfolio management strategies, equity portfolio management strategies, and the evaluation of portfolio performance.

Description :

This course builds on the modern Investment Portfolio theory and focuses on the topics that are important for the practice of Investment Portfolio management. It is designed to equip students with analytical and implementation skills. It includes Investment Portfolio theory, capital market theory, valuation principles, and derivative theory. Following this, it covers topics of applications to Investment Portfolio construction, managing different types of Investment Portfolio, international investing, performance analysis, risk management and benchmark timing

Course outcomes :

a.Knowledge and Understanding: :

1 -	Define the main concepts of finance and understand key investment concepts and theories.
2 -	Use the basic analytical tools to evaluate different risky securities and construct the optimal portfolio consisting of number of securities.

b.Intellectual Skills: :

1 -	Apply their knowledge to construct a portfolio of risky and differentiate between the equity securities and debt securities as long term investments.
2 -	Apply logical thinking to perform investment-related analyses and make recommendations based on the results of the analyses.

c.Professional and Practical Skills: :

1 -	Use the Internet to acquire relevant financial information.
2 -	Acquire skills to use Excel to perform investment analyses

d.General and Transferable Skills: :

1 -	Assess problems.
2 -	Interact efficiently with others.

Course Topic And Contents :

Topic	No. of hours	Lecture	Tutorial / Practical
Introduction to investment	4	3	1
Risk and Return	4	3	1
Capital Assets Pricing	4	3	1
An introduction to portfolio Management	4	3	1
Portfolio Management and diversification	4	3	1
First Mid Term Exam	4	3	1
Equity portfolio management strategies	4	3	1
Stock valuation	4	3	1
Portfolio evaluation Measures	4	3	1
Second mid-term exam	2	0	0
Derivatives Market	4	3	1
Option strategies	4	3	1
Option valuation	4	3	1
Revision week	4	3	1

Teaching And Learning Methodologies :

Data show and computer in lectures
Group discussion
Self-learning

Course Assessment :

Methods of assessment	Relative weight %	Week No	Assess What
1st Midterm	20.00	6	
2nd Midterm	20.00	11	
Assignments	5.00	0	
Final Exam	40.00	16	
Group Projects and attendance	10.00	8	
Quiz	5.00	0	

Course Notes :

Handouts.

Periodicals :

The Economists, The Financial Times, The New York Times, Financial Management Journal, Business Horizon and the Wall Street Journal on a regular basis.

Web Sites :

<http://www.wikipedia.org>