

SYLLABUS :-

Prerequisites: BM60011/HS30082/HS30097 Course Contents Introduction to Investment Management; Risk and Return of Individual Assets and Portfolio; Efficiency of Capital Market; Stock Valuations, Fundamental and Technical Analysis of Stock, Optimal Portfolio Selection Models (Markowitz Theory, Sharpe's Single Index Model, Lagrange Multiplier Theory, Utility Theory); Passive Equity Portfolio Strategy; Active Equity Portfolio Strategy; Bond Fundamentals and Valuation of Bond; Bond Price Volatility; Passive Bond Portfolio Strategy; Active Bond Portfolio Strategy; Portfolio Strategy using Futures and Options; Portfolio management and Portfolio Revisions; Portfolio Performance Evaluation.