



Course Descriptor FINA 304 MANAGEMENT INVESTMENT PORTFOLIO

Proposed Academic Year	2020/2021	Last Reviewed Academic Year	2019/2020
Course Code	FINA304	Course Title	Management Investment Portfolio
Credit hours	03	Level of study	Undergraduate -Year Four
College / Centre	COBA	Department	Accounting and Finance
Co-requisites	FINA 201	Pre-requisites	FINA 201

1. COURSE OUTLINE

This course, Management Investment Portfolio, is designed to acquaint the student with issue and trading of various equities and fixed income securities that are prevailing in the market. Concepts like risk, volatility or introduced to the students and evaluation of the securities using fundamental and technical analysis, guide them in constructing a portfolio investment. The course covers the essentials theories and their application to the practice of security analysis and portfolio management.

The course, "Investment Management" is mainly applicable those are interested in Securities Markets Industry, besides those who desires to become Securities Brokers, Investment Managers, Portfolio Managers, Securities Investment Advisors etc. The main areas / topics covered in this course are....

1. Investment policy
2. Portfolio Optimization
3. Securities Analysis
4. Asset Pricing Theory
5. Market Efficiency
6. Portfolio Risk Management
7. Derivatives
8. Portfolio performance evaluation techniques.

The course, further, covers latest developments in these areas of study.

2. AIMS

This course aims to provides the investment management skills mainly for the students who would like to choose their career as financial experts in the areas portfoliomangement, financial planning and to start broking firms etc. This course also open to choose various employments in Investment banking, securities industry and other related institutions. The ultimate goal of this course is to make them understating the techniques and management of Investments.

3. LEARNING OUTCOMES, TEACHING, LEARNING and ASSESSMENT METHODS

Learning Outcomes (Definitive)	Teaching and Learning methods (Indicative)	Assessment (Indicative)
Upon successful completion of this course, students will be able to:		
<ol style="list-style-type: none"> 1. Be able to understand the significance of Investment Management, Environment, Policy and various financial assets and its importance in 	<ul style="list-style-type: none"> • Lectures through PPTs • Presentations • Problem Solving 	<ul style="list-style-type: none"> • Oral discussions and feedback • Homework assignments and Formal Examinations



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investing in securities markets		<ul style="list-style-type: none"> • Participation and Attendance
2. Be able to better understand the various methods of securities analysis, i.e., Fundamental and Technical Analysis in selection of the securities for investment.	<ul style="list-style-type: none"> • Lectures through PPTs • Presentations • Problem Solving 	<ul style="list-style-type: none"> • Oral discussions and feedback • Homework assignments and Formal Examinations • Participation and Attendance
3. Be able to learn the techniques of investments and management of portfolios	<ul style="list-style-type: none"> • Lectures through PPTs • Presentations • Problem Solving 	<ul style="list-style-type: none"> • Oral discussions and feedback • Homework assignments and Formal Examinations • Participation and Attendance
4. This course helps to equip the skills with respect to deciding the portfolios and manage them.	<ul style="list-style-type: none"> • Lectures through PPTs • Presentations • Problem Solving 	<ul style="list-style-type: none"> • Oral discussions and feedback • Homework assignments and Formal Examinations • Participation and Attendance
Understand derivative and trading it in securities market.	<ul style="list-style-type: none"> • Lectures through PPTs • Presentations • Problem Solving 	<ul style="list-style-type: none"> • Oral discussions and feedback • Homework assignments and Formal Examinations • Participation and Attendance
This course helps the students understand the risk and returns importance and how to tradeoff between these too.	<ul style="list-style-type: none"> • Lectures through PPTs • Presentations • Problem Solving 	<ul style="list-style-type: none"> • Oral discussions and feedback • Homework assignments and Formal Examinations • Participation and Attendance

4. ASSESSMENT WEIGHTING

Assessment	Percentage of final mark (%)
Assignments 5 x 2	10
Mid-term Examination - I	25
Mid-term Examination- II	25
Final Examination	40
TOTAL	100%



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5. ACHIEVING A PASS

Students will achieve 3 credit hours for this course by passing ALL of the course assessments and achieving a minimum overall score of 50%

6. COURSE CONTENT (Indicative)

Investment Management – Introduction- Environment, concepts, Financial markets and instruments
Terms, Types of Investors, Investment Policy, Investment Management Objectives, Functions.

How Securities Are Traded and Mutual Funds

Investment Policy- Establishment.

selection of portfolio strategy, choosing a strategy, selection of the assets,

Measuring and evaluating Performance.

Ethics in Investment Management

Investment Fundamentals- Investment goals, Fundamentals.

Pre-requisites, Returns, Factors affecting Investment Decisions.

Securities Analysis-

Fundamental Analysis

Technical Analysis

Portfolio Theory and Practice.

Introduction to Risk, Return, Risk Aversion

Capital Allocation to Risky Assets

Equilibrium in Capital Markets, The Capital Asset Pricing Model

Arbitrage Pricing Theory.

Multifactor Models of Risk and Return, The Efficient Market Hypothesis.

Fixed Income Securities - Bond Prices and Yields,

The Term Structure of Interest Rates.

Managing Bond Portfolios

Derivatives-Options Markets: Introduction,

Option Markets and valuation

Management and Evaluation of Portfolio Performance

Developments in Securities markets

Revision & Final Exam

TOTAL HOURS	48
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Plus RECOMMENDED INDEPENDENT STUDY HOURS	48
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TOTAL COURSE HOURS	96
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7. RECOMMENDED REFERENCES

Core text/s:

1. The Theory and Practice of Investment Management: Asset Allocation, Valuation, Portfolio Construction, and Strategies Hardcover – April 5, 2011, by Frank J. Fabozzi (Editor), Harry M. Markowitz (Editor)
2. The Handbook of Fixed Income Securities, Eighth Edition Hardcover – January 6, 2012, by Frank J. Fabozzi (Author), Steven V. Mann (Author) ISBN-13: 978-0071768467 ISBN-10: 0071768467
3. The Complete Guide to Portfolio Construction and Management Hardcover – February 14, 2012 by Lukasz Snopek (Author)



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4. Modern Portfolio Theory, + Website: Foundations, Analysis, and New Developments Hardcover – January 22, 2013, by Jack Clark Francis (Author), Dongcheol Kim (Author), ISBN-13: 978-1118370520 ISBN-10: 111837052X

www.cma.gov.om
www.msm.gov.om

Library + online resources:

Open Educational Resources: