



DR. BABASAHEB AMBEDKAR OPEN UNIVERSITY
SCHOOL OF COMMERCE & MANAGEMENT
M.B.A. SEMESTER – III (SPECIALIZATION) (FINANCE)

1. SAPM

Sr. No.	Unit
1	Investment – A Conceptual Framework <ul style="list-style-type: none">• Introduction• Definition, Meaning, Importance• Theories of Investment Management• Investment Objectives• Investment Management process• Keywords• Exercise
2	Investment Environment <ul style="list-style-type: none">• Introduction• Definition, Meaning, Importance• The Factors Affecting Investment Environment• Elements of Investment Environment• A key aspect of the investment environment• Keywords• Exercise
3	Risk And Return <ul style="list-style-type: none">• Introduction• Definition, Meaning, Importance• Type of Risks• Return of Income• Type of Returns• Keywords• Exercise
4	Fundamental Analysis – I (Economy & Industry) <ul style="list-style-type: none">• Introduction• Definition, Meaning, Importance• Top down Analysis• Macro-economic analysis• Earning & GDP• Forecast• Type of forecast• Industry analysis

	<ul style="list-style-type: none"> • Component of Industry analysis • Competitive Structure • Keywords • Exercise 	
5	Fundamental Analysis – II (Company) <ul style="list-style-type: none"> • Introduction • Definition, Meaning, Importance • Investing & Fundamental Analysis • Quantitative & Qualitative fundamental analysis • Statement of cash flows • Keywords • Exercise 	
6	Technical Analysis <ul style="list-style-type: none"> • Introduction • Definition, Meaning, Importance • Objectives • Basics of Technical Analysis • Process of Technical Analysis • Type of technical Analysis • Technical Analysis Example and Steps • Keywords • Exercise 	
7	Markowitz Portfolio Selection Model <ul style="list-style-type: none"> • Introduction • Definition, Meaning, Importance • Assumptions of Markowitz theory • Diversification of Markowitz theory • Parameters of Markowitz Diversification • Criteria of dominance • Measurement of risk • Portfolio risk • Keywords • Exercise 	
8	Capital Asset Pricing Model (CAPM) <ul style="list-style-type: none"> • Introduction • Definition, Meaning, Importance • Understanding the capital asset pricing model (CAPM) • Problems with the CAPM • Capital Asset pricing model • Components of the capital asset pricing model • Assumption and Implication of CAPM model • Keywords • Exercise 	
9	Sharpe-The Single Index Model <ul style="list-style-type: none"> • Introduction • Definition, Meaning, Importance • Objectives 	

	<ul style="list-style-type: none"> • Sharpe single index model formula • Importance of sharp the single index model • Limitation of sharp index model • Keywords • Exercise 	
10	<p>Factor Models And Arbitrage Pricing Theory</p> <ul style="list-style-type: none"> • Introduction • Definition, Meaning, Importance • The formula for the apt model • Mathematical model foe APT • Assumption 08 APT theory • Benefit 08 APT theory • Keywords • Exercise 	