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Investment Portfolio Selection and Performance Measurement Patrick Daum, 2012-05-14 Seminar paper from the year 2011 in the subject Business economics Banking Stock Exchanges Insurance Accounting grade 1 3 South Bank University London Business Faculty course Fondmanagement language English abstract Die Arbeit legt die Portfoliotheorie an Hand eine praktischen Beispiels dar Auf der Basis von 10 Stocks aus dem FTSE 100 wird das optimale Portfolio errechnet und dessen Performance eingeordnet According Warren Buffett financial investors should never purchase a security if they cannot accept that the value might be cut in half Sch mann Finck 2010 One of the most successful global investors has illustrated with this quote the risks involved in the business of financial investments In order to optimize risk return tradeoffs scientific research has developed efficient diversification techniques This paper examines the process of portfolio diversification based on a sample of 10 randomly selected securities First the optimal portfolio is identified in order to evaluate its performance against the market trend via industry accepted benchmarking comparison tools in a second step Finally potential portfolio gains achieved via diversification across additional asset classes are discussed and evaluated According to Bodie et al 2008 the investment decision process can be separated into three major steps see figure 1 Capital Allocation Asset Allocation and Security Selection For the purpose of this paper 100% of the available funds are assumed to be allocated into stocks The portfolio created see figure 2 consists of 10 randomly selected securities taken from the FTSE 100 index

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CCDP Patrick Ciccarelli, Robert Padjen, 2000 Padjen offers the most concise least expensive coverage of the Cisco

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displacement of smallholder farmers This study calls for more demonstration of commitment in formulating sound policies and regulation frameworks on sustainable development in Ghana to counter the adverse effects of FDI In this way the country will be able to fully utilize foreign investment while at the same time conserving its environment and feeding its people The paper provides important suggestions for policymakers and stakeholders to refer to while developing future economic and environmental policies **The Nation** ,1891 **Investors Chronicle and Money Market Review** ,1875
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