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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

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German policy with regard to consumer protection in financial markets This paper is divided in six chapters Chapter 2 is a definition and classification of various types of financial advisers In chapter 3 this work elaborates the principal agent theory and compare it to our case of financial advice In chapter 4 we set up a model of the interdependence between product provider adviser and customer In addition this model gives information about payments and related incentives The following 5th chapter analyzes the latest policy intervention of the European Union with regard to the German financial advice market The last chapter is a conclusion of the previous chapters

The Commercial and Financial Chronicle ,1929 The Nation ,1891 **Coast Banker** ,1913

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