

Course Name: Security Analysis and Portfolio Management

Course Code: 15MB61F1

Semester III / Year II

L-T-P : 2-2-0

Credits : 3

COURSE OUTCOMES

After completion of this course, the student will be able to

1. explored to different avenues of investment.
2. equipped with the knowledge of security analysis.
3. apply the concept of portfolio management for the better investment.
4. invest in less risk and more return securities.

SYLLABUS

Investment: Meaning and Nature of Investment- Objectives and Process of Investment- Investment Environment- Investment Avenues -Securities Trading-Recent Developments in Stock Market.**Fundamental and Technical Analysis:** Economy analysis- Industry analysis- Company analysis.Meaning of Technical Analysis- Dow Theory-Elliot Wave theory- Moving Averages- Breadth of Market Momentum- Market Indicators-Technical vs Fundamental Analysis- Efficient Market Hypothesis (EMH).**Portfolio Management and Portfolio analysis:** : Meaning of Portfolio Management-Phases of Portfolio Management-Evolution of Portfolio Management-Role of Portfolio Manager. Meaning of portfolio analysis- Risk and Return of Portfolio-diversification-Portfolios with more than two securities .**Portfolio selection, Portfolio Revision and Evaluation:** Selection of optimal Portfolio-Pricing of securities with CAPM.-: Need for Revision-Meaning of portfolio Revision-Portfolio Revision strategies-Need for Evaluation-Evaluation perspective-meaning of Portfolio Evaluation- Measuring portfolio Return -Risk Adjusted Returns-Differential Return- - Sharpe's, Treynor's and Jensen's Measure for Portfolios Performance- FAMA's Decomposition.

RECOMMENDED TEXT BOOK

Bhalla. V.K. Investment Management: Security Analysis and Portfolio Management, Sultan Chand, 2010, 7th Edition, New Delhi.

REFERENCE BOOKS

1. S. Kevin, Security analysis and Portfolio Management, PHI, 2010, 2nd Edition, New Delhi.
2. Alexander. G.J, Sharpe. W.F and Bailey. J.V, "Fundamentals of Investments", PHI,
3. Reilly, Brown: "Analysis of Investments and Management of Portfolios", Cengage Learning, New Delhi, 2013
4. Prasanna Chandra, "Investment Analysis and Portfolio Management", TMH, New Delhi, 2013
5. Charles.P.Jones, "Investments: Analysis and Management", John Wiley & Sons, Inc. 9th Ed.
6. Francis. J.C. & Taylor, R.W., "Theory and Problems of Investments". Schaum's Outline Series, TMH, New Delhi,