

Course Name: SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Module No.	Session No.	Topic	Pre Class Activity	Pedagogy
I	1	Introduction to Securities & Investment - Concept, Investment Vs. Speculation, Arbitrage, Gamb	Discussion on Financial system	Lecture & Interaction
	2	Investment Objective, Investment Process, Investment Constraints, Investment Strategy,	refer 1- www.NSEINDIA.com/ and 2. www.BSEINDIA.COM, 3.	Lecture & Problems handling
	3	Selection of Securities, Buying, Selling, & Holding Decisions & Strategies,	WWW.bloomberg.com	Lecture & ACTIVITY ON TRADING OF SECURITIES
	4	Market Indices, Credit Rating & Agencies, Credit Rating & their Functions, Work & Operations (APT).	4. CCL.COM/markets/currencies/ rates flashed on the website	Lecture & Interaction AND ACTIVITY ON INTRA DAY TRADING
II	5	Risk & Return- Expected Return, Historical Return,		Lecture & Interaction
	6	Systematic & Unsystematic Risk, Beta Coefficient,	Discussion on BSE and NSE indices	Lecture & Interaction
	7	CAPM, SML & CML, Factor Model & Arbitrage Pricing Theory.	Read up on market QUOTES ON DAILY BASIS	Lecture & Problems handling
III	8	Security Analysis- Fundamental Analysis, Economic Analysis, Economic Forecasting, Indicators,	look up newspaper articles on Bond issues in the international Market	Lecture & Problems handling
	9	Industry Analysis, Classification Schemes, Industry Life Cycle,		Lecture & Interaction
	10	Company Analysis, Measuring Earnings, Forecasting Earnings,	Read up on Bond Market world of Futures	Lecture & Problems handling
	11	Technical Analysis, Charting, Different Tools for Technical Analysis, Efficient Market Hypothesis.	Read up on speculations	Lecture & Interaction
IV	12	Financial Instruments- Corporate Bonds, Government Bonds, Special Bonds, Bond Returns & Systematic Risk, Unsystematic Risk,		Lecture & Interaction
	13	Preference Shares, Valuation Analysis, Equity Shares, Dividend Policy, Equity Valuation & Analysis, Money Market Instruments.	Read up on MARKET risk	Lecture & Interaction
V	14	Derivatives - Financial Derivative Markets, Global Perspectives, Indian Context, Options, Futures, Swaps, etc.	Read up on indices at national and international level	Lecture & Interaction
	15	Valuation & Analysis, Option Models, Futures, Kinds of Futures, Hedging, Speculation	Read up on hedging	Lecture & Interaction
VI	16	Portfolio Analysis & Management- Risk & Return, Markowitz Model, Risk Return Optimization,		
	17	Sharpe Portfolio Optimization,		Lecture & Interaction
	18	Portfolio Investment Process, Investment Timing & Evaluation,		Lecture & Interaction
	19	Portfolio Revision, Mutual Funds,		Lecture & Interaction
	20	Managed Portfolio & Performance.		Lecture & Interaction

Books

- 1 Avadhani. V. A. *Security Analysis & Portfolio Management, Himalaya Publishing House.*
- 2 Bhalla. V. K.: *Investment Management, S. Chand*
- 3 Fischer & Jordan: *Security Analysis & Portfolio Management, Prentice Hall.*
- 4 Prasanna Chandra: *Investment Analysis & Portfolio Management, Tata McGraw Hill.*
- 5 M. Ranganathan and R. N. *Investment Analysis and Portfolio Management, Pearson Education, New Delhi.*
- 6 Punithavathy Pandian: *Security Analysis and Portfolio Management, Vikas Publishing House Pvt. Ltd., New Delhi*
- 7 Bharti V. Phatak : *Indian Financial System, Pearson Education, Delhi.*
- 8 Jack Clark Francis *Investment Analysis and Management*
- 9 Turan, M.S. and Bodla, B. *Excel Book, New Delhi.*

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Out of class assignment
All the students are involved in Virtual Trading activities by investing Rs. 20,000 on selected securities of NIFT. Collect ET articles on 1. Equity Market 2. Bond market 3. Primary and secondary market throughout the semester
Monitoring selected securities of NIFTY and BSE
Sums on CALCULATION OF RISK AND RETURN ONE SECURITY AND TWO SECURITIES
Sums on CALCULATION OF BETA OF SECURITY AND SECURITY LINE
Sums on CAPM
Students are made to do fundamental analysis on selected securities
Students are made to do Technical analysis on selected securities
Sums on VALUATION EQUITY AND PREFERENCE SHARES
Sums on FUTURES AND OPTIONS
Sums on OPTIMUM PORTFOLIOS UNDER SHARPE
Sums on EVALUATION OF PORTFOLIO RETURN AND RISK

Submission of assignments announced in the 1st week on 2 topics