

## OBE based Teaching Lesson Plan 2019-'20

**Program: BCom/BBA**

**Course Name: SECURITY ANALYSIS & PORTFOLIO MANAGEMENT**

**Course Code: EL 15 FN 606**

**Semester: VI**

**Lecture hours: 60**

**Faculty in-charge: Theresa Rathi Rani**

<b>Course Outcome No.</b>	<b>Course Outcomes</b>	<b>T level Indicator</b>
CO1.	Describe the meaning of Investment and steps involved in investment management process.	T2
CO2.	Evaluate the characteristics of various avenues of investment.	T5
CO3.	Decide whether to buy or sell or hold by using Fundamental Analysis.	T5
CO4.	Predict price movement of individual stock and market by using appropriate tool of Technical Analysis.	T6
CO5.	Construct optimum portfolio by using Markowitz's and Sharpe Model	T6
CO6.	Evaluate the portfolios by using Sharpe's, treynor's and Jensen performance indices	T5

<b>Module No. &amp; Topics Covered</b>	<b>Course Outcome No.</b>	<b>No. of Lecture Hours</b>	<b>Pre-Class Activity</b>	<b>Instructional techniques</b>	<b>Assessment</b>	<b>T level</b>
<b>Module - 1: Introduction - Portfolio Mgt.</b> Meaning and Significance of Savings and Investment -	1	6	-	PPT & Interactive discussion with illustrations	Evaluation through presentations and test	T2

Financial and Economic Meaning of Investment - Investment vs. Speculation and Gambling - Hedging - Arbitrage - Portfolio Management Process						
<b>Module-2: Introduction - Security Analysis</b> Characteristics of Investments - Factors affecting Investment Decisions - Various Investment Avenues (spl. reference to tax benefits, returns & risk) - Security Analysis - Selection of Securities using Life Cycle Approach	2	8	Details on Nifty & Sensex Stocks.  Details on non-deficit economies  Credit Rating  Trading Mechanism	PPT & Interactive discussion with illustrations	Evaluation through presentations and test	T5
<b>Module-3: Fundamental Analysis and Security Valuation</b> Fundamental Analysis - Return and Risk analysis using Mean, Standard Deviation, Coefficient of Variation and Beta - Factors	3	14	-	PPT, Lecture & Interactive discussion with illustrations  Work-out problems	Test	T5

influencing Valuation of Securities - Pricing of Stock - Yield Calculations of Fixed Income Securities						
<b>Module-4: Technical Analysis and Related Theories</b> Technical Analysis - Dow Theory - Elliot Wave Theory - Technical Indicators - Efficient Market Hypothesis - Random Walk Theory	4	12	Videos on Technical Analysis	PPT, Lecture & Interactive discussion with illustrations	Evaluation through presentations and test	T6
<b>Module-5: Portfolio Construction</b> CAPM, APT, Construction of Portfolio using Markowitz and Sharpe's Model	5	12	-	Lecture with illustrations  Work-out problems	Evaluation through presentations and test	T6
<b>Module-6: Portfolio Evaluation &amp; Revision</b> Meaning of Portfolio Evaluation - Sharpe's, Treynor's & Jensen's Performance Indices - Meaning & Need for Portfolio Revision - Revision	6	8	-	Lecture with illustrations  Work-out problems	Evaluation through presentations and test	T5

Strategies						
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#### **Continuous Internal Assessment –**

- Writing Articles or
- Projects with a social concern or
- Power point presentations on the given topic.
  - to be completed before MTT
- Fundamental Analysis on the given stocks
  - to be completed after MTT

#### **Books for Reference:**

- Avadhani: Security Analysis & Portfolio Management
- Bhalla : Security Analysis & Portfolio Management
- Fisher & Jordan : Security Analysis & Portfolio Management
- Prasanna Chandra : Managing Investments
- Punithavathy Pandian: Security Analysis & Portfolio Management

**Approved by:**

### **Mapping of Course Outcomes with Programme Outcomes & Program Specific Outcomes**

#### **Program - B.Com. Regular**

#### **Course with Subject Code - EL 15 FN 606: Security Analysis & Portfolio Management**

**Name of the Teacher- Theresa Rathi Rani**

**Subject Coordinator - Theresa Rathi Rani**

#### **Program Outcomes**

PO1 - Demonstrate an understanding of every dimension of business environment to predict the character of future Business environment.

PO2- Propose and implement appropriate Decision in all areas of business management especially finance , marketing , Human resource and operations.

PO-3 Demonstrate the diverse knowledge of business and corporate laws and its applicability in business, finance and audit.

PO4-Apply the necessary competencies and creativity that are required to undertake entrepreneurship as a desirable and feasible career option.

PO5-Develop a broad based business skills and knowledge, development of general and specific capabilities to meet the current and future expectation of the business and industry, Economy at the national and global level.

PO6-Fulfil educational entrance requirements of relevant provisional bodies and enable him/her to devise a career in professional accounting.

PO7-Plan, organise, coordinate, direct and control both business enterprise and Non – government organisations.

PO8- Appreciate significance of Sustainable development

PO9-Achieve higher levels of proficiency and self-actualization through pursuing lifelong learning

PO 10- Create, select, and apply appropriate techniques, resources and modern management and IT tools including prediction and modeling to complex management activities with an understanding of the limitations

### **Course Outcomes**

- 1)** Describe the meaning of Investment and steps involved in investment management process.
- 2)** Evaluate the characteristics of various avenues of investment.
- 3)** Decide whether to buy or sell or hold by using Fundamental Analysis.
- 4)** Predict price movement of individual stock and market by using appropriate tool of Technical Analysis.
- 5)** Construct optimum portfolio by using Markowitz's and Sharpe Model
- 6)** Evaluate the portfolios by using Sharpe's, treynor's and Jensen performance indices

<b>T - level</b>	<b>Cos/ Pos</b>	<b>PO 1</b>	<b>PO 2</b>	<b>PO 3</b>	<b>PO 4</b>	<b>PO 5</b>	<b>PO 6</b>	<b>PO 7</b>	<b>PO 8</b>	<b>PO 9</b>	<b>PO 10</b>
<b>T2</b>	<b>CO1</b>	<b>M</b>	<b>H</b>			<b>M</b>				<b>M</b>	
<b>T5</b>	<b>CO2</b>	<b>M</b>	<b>M</b>			<b>M</b>				<b>M</b>	<b>M</b>
<b>T5</b>	<b>CO3</b>	<b>H</b>	<b>H</b>		<b>M</b>	<b>H</b>			<b>M</b>		<b>H</b>
<b>T6</b>	<b>CO4</b>	<b>H</b>	<b>H</b>		<b>M</b>	<b>H</b>				<b>M</b>	<b>M</b>
<b>T6</b>	<b>CO5</b>	<b>H</b>	<b>H</b>			<b>H</b>			<b>M</b>	<b>M</b>	<b>H</b>
<b>T5</b>	<b>CO6</b>	<b>H</b>	<b>H</b>			<b>H</b>			<b>H</b>	<b>M</b>	<b>H</b>