Programme Name: PGDM          Trimester: V

Name of the subject: Security Analysis and Portfolio Management

Maximum marks:  100                    No. of Sessions: 10

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## Learning Objectives:

1. To understand the meaning and process of Portfolio Management
2. To understand the factors affecting the prices of different assets and to create an optimum portfolio based on given risk conditions.
3. To understand the need for continuous evaluation and review of the portfolio with different techniques.
4. To learn technical analysis to predict price movements based on indicators and forecasting techniques.

## Reference Books:

1. Prasanna Chandra, Security Analysis and Portfolio Management
2. Donald E Fischer, Roland J Jordan, Security Analysis and Portfolio Management
3. Steven Achelis , Technical Analysis.
4. John Murphy, Technical Analysis of Financial Markets
5. Kevin, Security Analysis and Portfolio Management

**Plan:**

| Session No | Topics to be covered | Books referred/ Recommended/ References- Print/Articles/ News/Research papers/ Online database/ Software /Simulations used | Learning outcomes | Evaluation of Students understanding by MCQs, Quiz, Short Test |
|---|---|---|---|---|
| 1 | Introduction to Security Analysis and Portfolio Management | Prasanna Chandra | Understanding the basics of securities | Quiz |
| 2 | Securities - Risk and return analysis | Fischer, Prasanna Chandra | Understanding of the risk-return relationship of securities | Test |
| 3 | Statistical tools for risk measurement | Prasanna Chandra | To understand various tools of risk measurement and calculation | Test |
| 4 | Efficient Market Hypothesis, | Fischer, Prasanna Chandra | Calculations based on the | Test |

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|---|---|---|---|---|
| | Random walk theory | | theories | |
| 5 | Fixed income security analysis- Systematic and unsystematic risk, warrants and convertibles, bond valuation | Fischer, Prasanna Chandra | Understand the fixed income securities | Quiz |
| 6 | Equity research and valuation- Sources of financial information, industry analysis, company analysis, valuation of equity shares. | Fischer, Prasanna Chandra | Understanding company analysis and valuation of equity shares | Quiz |
| 7 | Indexing and Benchmarking- Creation of an index, adjusting for corporate adjustments in the index, tracking an index. | Prasanna Chandra | Understanding creating and tracking index | Test |
| 8 | Technical analysis | Fischer, Prasanna Chandra | Understanding Technical analysis | Quiz |

| 9 | Capital market theories | Fischer, Prasanna Chandra | Understanding application of capital market theories | MCQs |
| 10 | Investment Decision Theory, Factor models and arbitrage pricing theory | Prasanna Chandra | Understanding and applying investment decision theory and application of Factor Models | Test |

**2. Practical Approach   : Other activities (At least 4 distinct activities)**

| Sr. No. | Activity  Name | Topic Covered | Learning outcomes | Source |
|---|---|---|---|---|
| 1 | Role Play | | | |
| 2 | Industry Visit | | | |
| 3 | Academic Projects | | | |
| 4 | Book Review | | | |
| 5 | Group Discussion | Different Types of Theories | Application of types of theories | Reference books |
| 6 | Business Quiz / Business News sharing | Equity research and valuation | Application of Equity valuation | Newspapers |
| 7 | Videos / Simulation | | | |
| 8 | Use of Softwares and Labs | Investment Strategies | Understanding investment strategies | Various websites |

| 9 | Case Study | Technical and Fundamental analysis | Understanding Technical Analysis | Case Study Handbook |
|---|---|---|---|---|
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**Evaluation:**

**I) Internal:**

| Component | Details | Marks |
|---|---|---|
| Class Test | Portfolio management strategies | 20 |
| Presentation | Technical and Fundamental analysis | 10 |
| Case Study | | |
| Participation | | |
| Others | Assignment based on Portfolio of Individual Investors | 10 |

**Signature of Faculty**                                                        **Signature of the Co-ordinator**