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|------------------------------|--------------------------------------------------------------------|
| <b>Branch Name:</b>          | Management (Financial management)                                  |
| <b>Program Code:</b>         | MS201                                                              |
| <b>Course Name:</b>          | Security Analysis and Portfolio Management                         |
| <b>Course Code:</b>          | 2MS2010331T                                                        |
| <b>Pre-requisite Course:</b> | Commerce & Trade, Business. Forms of Business, Economics, Industry |

**Course Objectives:**

- 1) To gain knowledge of investment instruments and investment environment
- 2) To develop skill to practice different portfolio theories
- 3) To develop for career in investment management opportunities

**Teaching and Examination Scheme:**

| Teaching Scheme<br>(Hours per week) |                 |                  |        | Evaluation Scheme (Marks) |                          |                          |                          |                  |
|-------------------------------------|-----------------|------------------|--------|---------------------------|--------------------------|--------------------------|--------------------------|------------------|
| Lecture<br>(L)                      | Tutorial<br>(T) | Practical<br>(P) | Credit | Theory (Marks)            |                          | Practical (Marks)        |                          | Total<br>(Marks) |
|                                     |                 |                  |        | University<br>Assessment  | Continuous<br>Assessment | University<br>Assessment | Continuous<br>Assessment |                  |
| 4                                   | -               | -                | 4      | 60                        | 40                       | -                        | -                        | 100              |

**Subject Contents:**

| Sr. No. | Topic                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Total Hours | Weightage (%) |
|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------|---------------|
| 1       | Introduction to Investment, Investment Alternatives, Securities Markets, Risk and Return                                                                                                                                                                                                                                                                                                                                                                                     | 8           | 20 %          |
| 2       | Bond Prices and Yields, Bond Portfolio Management, Equity Valuation, Technical Analysis                                                                                                                                                                                                                                                                                                                                                                                      | 10          | 20 %          |
| 3       | Macroeconomic and Industry Analysis, Company Analysis, Futures and Options, Efficient Market Hypothesis                                                                                                                                                                                                                                                                                                                                                                      | 10          | 20 %          |
| 4       | Portfolio Theory and Portfolio Analysis, Capital Asset Pricing Model, Arbitrage Pricing Theory, Portfolio Performance Measurement, and Strategies of the Grand Masters.                                                                                                                                                                                                                                                                                                      | 10          | 20 %          |
| 5       | Practical: <ul style="list-style-type: none"> <li>• EIC analysis of any selected Industry/ Company.</li> <li>• Application of Valuation on Equity and bonds for its selection</li> <li>• Application of CAPM theory.</li> <li>• Creating a portfolio using Sharpe Portfolio Selection.</li> <li>• Portfolio evaluation Mutual Fund Schemes, etc.</li> <li>• Movie based learning: Wall street &amp; Rogue Trader, Inside Job, Big Short, Wolf of Wall Street etc.</li> </ul> | 10          | 20%           |

**Text Books:**

| Sr. No. | Books                                                                               |
|---------|-------------------------------------------------------------------------------------|
| 1       | Investment Analysis and Portfolio Management; By Prasanna Chandra; Tata Mcgraw Hill |
| 2       | Investment Analysis and Portfolio Management: By Reilly & Brown; Cengage Learning   |

**Reference Books:**

| Sr. No. | Books                                                           |
|---------|-----------------------------------------------------------------|
| 1       | Investments: By Bodie, Kane & Marcus; Tata McGraw Hill          |
| 2       | Fundamentals of Investments; By Alexander; Sharpe & Bailey      |
| 3       | Security Analysis and Portfolio Management; By Fischer & Jorden |

**List of Open Source Software/learning website:**

- Finance India-Indian Institute of Finance Publications
- NSE News Letter, NSE Research Initiative-NSE India
- <https://swayam.gov.in/>

**LAB/Practical**

1. Students should be taken to Industrial Visits to understand the management process.
2. Students should prepare a hypothetical portfolio and evaluate it using a stock broking firm web portal.
3. Expert talk from Managers can be arranged for students to understand Financial Manager's role.

**Course Learning Outcomes (CLO): On completion of this course, the students will be able to:**

| CLO  | Description                                                                                                                            | Bloom's Taxonomy Level |
|------|----------------------------------------------------------------------------------------------------------------------------------------|------------------------|
| CLO1 | Understand investment and various investment options available in market.                                                              | 2 Understanding        |
| CLO2 | Understand how the financial markets functions and play a very important role in the growth and development of sound financial system. | 2 Understanding        |
| CLO3 | Understand the framework of evaluating a security, namely a bond or equity.                                                            | 2 Understanding        |
| CLO4 | Evaluate financial statements for fundamental valuation of companies.                                                                  | 5 Evaluate             |
| CLO5 | Compute risk and return of different securities                                                                                        | 3 Applying             |
| CLO6 | Create optimum portfolios of different securities                                                                                      | 6 Creating             |

**Mapping of CLOs with Pos & PSOs**

| Course Learning Outcomes | Program Outcomes (POs) |     |     |     |     |     | Program Specific Outcomes (PSOs) |      |
|--------------------------|------------------------|-----|-----|-----|-----|-----|----------------------------------|------|
|                          | PO1                    | PO2 | PO3 | PO4 | PO5 | PO6 | PSO1                             | PSO2 |
| CLO1                     |                        | M   | M   | H   |     |     | M                                |      |
| CLO2                     | H                      | H   | M   |     |     | H   |                                  | H    |
| CLO3                     |                        | H   | H   |     |     |     | M                                |      |
| CLO4                     | H                      | H   | M   | L   |     |     |                                  | H    |
| CLO5                     | H                      | H   | H   | L   | M   | M   |                                  | H    |
| CLO6                     | H                      | H   | H   | H   | L   |     | H                                | H    |

**H: High, M: Medium, L: Low**

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