

Branch Name:	Management (Financial Management)
Program Code:	MS301
Course Name:	Security Analysis and Portfolio Management
Course Code:	2MS3010731T
Pre-requisite Course:	Fundamentals of Financial Management

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 (Hours per week)				Evaluation Scheme (Marks)				
Lecture (L)	Tutorial (T)	Practical (P)	Credit	Theory (Marks)		Practical (Marks)		Total (Marks)
				University Assessment	Continuous Assessment	University Assessment	Continuous 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: • EIC analysis of any selected Industry/ Company. • Application of Valuation on Equity and bonds for its selection • Application of CAPM theory. • Creating a portfolio using Sharpe Portfolio Selection. • Portfolio evaluation Mutual Fund Schemes, etc. • Movie based learning: Wall street & Rogue Trader, Inside Job, Big Short, Wolf of Wall Street etc.	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 prepare a hypothetical portfolio and evaluate it using a stock broking firm web portal.
2. 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
