

II YEAR I SEMESTER
Finance Elective - 1

Code	Course	Marks	L	T	P	C
23MB3EF01	Security Analysis and Portfolio Management	100	4	0	0	3

Course Objective: To enlighten the students with the Concepts and Practical applications of Security Analysis and Portfolio Management

Unit-I: Concept of Investment, Investment Vs Speculation, and Security Investment Vs Non-security Forms of Investment-Investment Environment in India. Investment Process - Sources of Investment Information, Security Markets – Primary and Secondary – Types of securities in Indian Capital Market, Market Indices. Calculation of SENSEX and NIFTY.

Unit-II: Return and Risk – Meaning and Measurement of Security Returns. Meaning and Types of Security Risks: Systematic Vs Non-systematic Risk. Measurement of Total Risk - Intrinsic Value Approach to Valuation of Bonds - Preference Shares and Equity Shares.

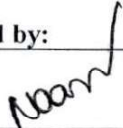
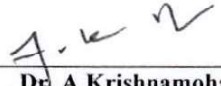
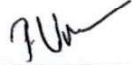
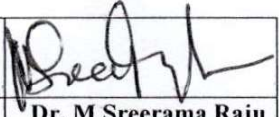
Unit-III: Fundamental Analysis – Economy, Industry and Company Analysis, Technical Analysis – Concept and Tools and Techniques Analysis – Technical Analysis Vs Fundamental Analysis - Efficient Market Hypothesis; Concept and Forms of Market Efficiency.

Unit-IV: Elements of Portfolio Management, Portfolio Models – Markowitz Model, Efficient Frontier and Selection of Optimal Portfolio. Sharpe Single Index Model and Capital Asset Pricing Model, Arbitrage Pricing Theory.

Unit-V: Performance Evaluation of Portfolios; Sharpe Model – Jensen's Model for PF Evaluation, Evaluation of Mutual Fund.

Relevant cases have to be discussed in each unit and in examination case is compulsory from any unit.

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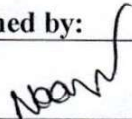
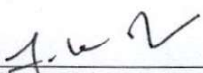
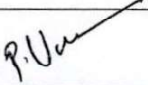
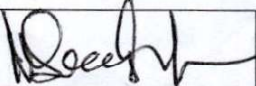
			
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BVCITS(A)_BR-23 Syllabus for MBA 2 Year Program W.e.f. 2023-24

References:

1. Fisher DE and Jordon RJ, Security Analysis and Portfolio Management, PHI, New Delhi
2. Ambika Prasad Dash, Security Analysis and Portfolio Management, IK Int Pub House, New Delhi
3. Hirt and Block, Fundamentals of Investment Management, TataMcGrawHill, New Delhi
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6. Peter Lynch, One Up on Wall Street, Simon & Schuster Paperbacks, New York
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8. Avadhani, VA, SAPM, Himalaya Publishers.
9. Bhalla, VK Investment Management, S.Chand., New Delhi
10. Preeti Singh, Investment Management, Himalaya Publishers.
11. Timothy Vick, How to Pick Stocks like Warren Buffett, TMH, New Delhi

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