

Course Name: SECURITY ANALYSIS AND F

Module No.	Session No.
I	1
	2
	3
	4
II	5
	6
	7
III	8
	9
	10
	11
IV	12
	13
V	14
	15

VI	16
	17
	18
	19
	20
	20

Books

1 *Avadhani. V. A.*

2 *Bhalla. V. K.:*

3 *Fischer & Jordan:*

4 *Prasanna Chandra:*

5 *M. Ranganathan and R. M.*

6 *Punithavathy Pandian:*

7 *Bharti V. Phathak :*

8 *Jack Clark Francis Investm*

9 *Turan, M.S. and Bodla, B.S*

PORTFOLIO MANAGEMENT

Topic
Introduction to Securities & Investment - Concept, Investment Vs. Speculation, Arbitrage, Gain
Investment Objective, Investment Process, Investment Constraints, Investment Strategy,
Selection of Securities, Buying, Selling, & Holding Decisions & Strategies,
Market Indices, Credit Rating & Agencies, Credit Rating & their Functions, Work & Operations (APT).

Risk & Return- Expected Return, Historical Return,

Systematic & Unsystematic Risk, Beta Coefficient,
CAPM, SML & CML, Factor Model & Arbitrage Pricing Theory.
Security Analysis- Fundamental Analysis, Economic Analysis, Economic Forecasting, Indicators,
Industry Analysis, Classification Schemes, Industry Life Cycle,
Company Analysis, Measuring Earnings, Forecasting Earnings,
Technical Analysis, Charting, Different Tools for Technical Analysis, Efficient Market Hypothesis.
Financial Instruments- Corporate Bonds, Government Bonds, Special Bonds, Bond Returns &
Preference Shares, Valuation Analysis, Equity Shares, Dividend Policy, Equity Valuation & Analysis, Money Market Instruments.

Derivatives - Financial Derivative Markets, Global Perspectives, Indian Context, Option Valuation & Analysis, Option Models, Futures, Kinds of Futures, Hedging, Speculation

Portfolio Analysis & Management- Risk & Return, Markowitz Model, Risk Return Optimization,
Sharpe Portfolio Optimization,
Portfolio Investment Process, Investment Timing & Evaluation,
Portfolio Revision, Mutual Funds,
Managed Portfolio & Performance.

Security Analysis & Portfolio Management, Himalaya Publishing House.

Investment Management, S. Chand

Security Analysis & Portfolio Management, Prentice Hall.

Investment Analysis & Portfolio Management, Tata McGraw Hill.

Investment Analysis and Portfolio Management, Pearson Education, New Delhi.

Security Analysis and Portfolio Management, Vikas Publishing House Pvt. Ltd., New Delhi

Indian Financial System, Pearson Education, Delhi.

Analysis and Management

Risk and Rewards of Equity Investments: A Study of Select Asian Stock Markets, Excel Book, New Delhi.

Lesson Plan
College of Commerce, Bangalore
in IB IV Semester

Pre Class Activity	Pedagogy
Discussion on Financial system	Lecture & Interaction
refer 1. www.NSEINDIA.com/ and 2. www.BSEINDIA.COM, 3. WWW.bloomberg.com 4. CCL.COM/markets/currencies/ rates flashed on the website	Lecture & Problems handling
	Lecture & ACTIVITY ON TRADING OF SECURITIES
	Lecture & Interaction AND ACTIVITY ON INTRA DAY TRADING
	Lecture & Interaction
Discussion on BSE and NSE indices	Lecture & Interaction
Read up on market QUOTES ON DAILY BASIS	Lecture & Problems handling
look up newspaper articles on Bond issues in the international Market	Lecture & Problems handling
	Lecture & Interaction
Read up on Bond Market world of Futures	Lecture & Problems handling
Read up on speculations	Lecture & Interaction
Systematic Risk, Unsystematic Risk	Lecture & Interaction
Read up on MARKET risk	Lecture & Interaction
Read up on indices at national and international level	Lecture & Interaction
Read up on hedging	Lecture & Interaction

	Lecture & Interaction
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Faculty Name: Dr.R.HIMACHALAPATHY

Out of class assignment
All the students are involved in Virtual Trading activities by investing Rs. 20,000 on selected securities of NIFT. Collect ET articles on 1 .Equity Market 2.Bond market 3. Primary and secondary market throughout the semester
Monitoring selected securities of NIFTY and BSE
Sums on CALCULATION OF RISK AND RETURN ONE SECURITY AND TWO SECURITIES
Sums on CALCULATION OF BETA OF SECURITY AND SECURITY LINE
Sums on CAPM
Students are made to do fundamental analysis on selected securities
Students are made to do Technical analysis on selected securities
Sums on VALUATION EQUITY AND PREFERENCE SHARES
Sums on FUTURES AND OPTIONS

Sums on OPTIMUM PORTFOLIOS UNDER SHARPE
Sums on EVALUATION OF PORTFOLIO RETURN AND RISK

Submission of assignments announced in the 1st week on 2 topics
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