COURSE OBJECTIVE: The objective of this course is to expose the students to the concepts, tools and techniques applicable in the field of security analysis and portfolio management.

Unit I (08 Sessions)

Unit II (08 Sessions)
Risk & Return: Concept of Risk, Component & Measurement of risk, covariance, correlation coefficient, measurement of systematic risk.

Unit III (08 Sessions)

Unit IV (08 Sessions)
Portfolio Analysis and Selection: Portfolio concept, Portfolio risk and return, Beta as a measure of risk, calculation of beta, Selection of Portfolio: Markowitz’s Theory, Single Index Model, Capital market theorem, CAPM (Capital Asset Pricing Model) and Arbitrage Pricing Theory.

Unit V (08 Sessions)
Portfolio Management and Performance Evaluation: Performance evaluation of existing portfolio, Sharpe, Treynor and Jensen measures; Finding alternatives and revision of portfolio; Portfolio Management and Mutual Fund Industry

SUGGESTED READINGS:
1) Ranganatham - Security Analysis and Portfolio Management (Pearson Education, 2st Ed.)
3) Bhatt - Security Analysis and Portfolio Management (Excel Books)
4) Bhatt - Security Analysis and Portfolio Management (Wiley Dreamtech)
5) Pandian P - Security Analysis and Portfolio Management (Vikas, 1st Ed.)
6) Bodie, Kane, Marcus & Mohanti - Investment and Indian Perspective (TMH, 6th Ed.).