

**BA5012 SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT**

DETAILED SYLLABUS

**OBJECTIVES:**

Enables student to

- Understand the nuances of stock market operations.
- Understand the techniques involved in deciding upon purchase or sale of securities.

**UNIT I INVESTMENT SETTING**

Financial and economic meaning of Investment – Characteristics and objectives of Investment – Types of Investment – Investment alternatives – Choice and Evaluation – Risk and return concepts.

**UNIT II SECURITIES MARKETS 1**

Financial Market - Segments – Types - - Participants in financial Market – Regulatory Environment, Primary Market – Methods of floating new issues, Book building – Role of primary market – Regulation of primary market, Stock exchanges in India – BSE, OTCEI, NSE, ISE, and Regulations of stock exchanges – Trading system in stock exchanges –SEBI.

**UNIT III FUNDAMENTAL ANALYSIS**

Economic Analysis – Economic forecasting and stock Investment Decisions – Forecasting techniques. Industry Analysis: Industry classification, Industry life cycle – Company Analysis Measuring Earnings – Forecasting Earnings – Applied Valuation Techniques – Graham and Dodds investor ratios.

**UNIT IV TECHNICAL ANALYSIS**

Fundamental Analysis Vs Technical Analysis – Charting methods – Market Indicators. Trend – Trend reversals – Patterns - Moving Average – Exponential moving Average – Oscillators – Market Indicators – Efficient Market theory.

**UNIT V PORTFOLIO MANAGEMENT**

Portfolio analysis – Portfolio Selection –Capital Asset Pricing model – Portfolio Revision Portfolio Evaluation – Mutual Funds.

**REFERENCES:**

1. Donald E. Fischer & Ronald J. Jordan, Security Analysis & Portfolio Management, PHI Learning., New Delhi, 8th edition, 2011.
2. Prasannachandra, Investment analysis and Portfolio Management, Tata McGraw Hill, 2011.
3. Reilly & Brown, Investment Analysis and Portfolio Management, Cengage, 10th edition, 2016.
4. S. Kevin, Securities Analysis and Portfolio Management, PHI Learning, 2012.