

SAINT CLARET COLLEGE, ZIRO
COMMERCE
SYLLABUS AS PER RGU SEMESTRAL SCHEME
(Subjected to syllabus enrichment by SCCZ for Claretines)
Semester VI
GROUP B: (ACCOUNTING & FINANCE)
BCM-603: Security Analysis and Portfolio Management

Total Marks: 100 (80- End Semester and 20- Sessional)

Objectives Having studied this paper, a student will be able to:

- a. *Grip the idea about the concept of investments.*
- b. *Analyze the meaning and concept of Security Analysis*
- c. *Understand the meaning of Asset Pricing and its various methods.*
- d. *Grip the idea about portfolio and its management.*

Unit 0: Baseline Analysis: Introduction of basic concepts, objectives, and goal setting.

Unit I: Investments: Meaning, Scope and Process of Investment: Investment Alternatives; Risk in Investment – Systematic and Unsystematic Risk; Fundamentals of Risk and Return.

Unit II: Security Analysis: Fundamental Analysis: Economic Analysis, Industry Analysis and Company Analysis; Technical Analysis: Introduction, Market Cycle Model and Basic Trend Identification, Different types of Charting, Support and Resistance, Price patterns, Moving averages, Bollinger Bands, Momentum Analysis

Unit III: Asset Pricing: Introduction, Capital Asset Pricing Model (CAPM); Arbitrage Pricing Theory (APT); Sharpe Index Model.

Unit IV: Portfolio Theory: Introduction, Efficient Market Theory; Weak, Semi Strong, and Strong Form, Random Walk Theory, Markowitz Model of Risk- Return Optimization (in brief).

Unit V: Portfolio Management: Formulation, Monitoring and Evaluation; Equity Style Management-Principles and Management of Hedge Funds; Performance Index.

Unit 100: Advanced Skills: Revision of concepts, journal/magazine reviews, and assignments/projects.

Recommended Readings:

Kevin, S. (2015). *Security Analysis and Portfolio Management*. New Delhi: S Chand.

Fischer, E., Donald, J., Jordan, R., Pradhan, A. K. (2019). *Security Analysis and Portfolio Management*. Chennai: Pearson.

Pandian, Punithavathy (2001). *Security Analysis and Portfolio Management*. Noida-India: Vikas Publishing House.

Gupta, S. K., & Joshi, R.(2016) *Security Analysis and Portfolio Management*. New Delhi: Kalyani Publishers.

Basanna, P., & Konnur, N. P. (2019). Construction of an optimal portfolio using the single index model: An empirical study of Nifty 50 stocks. *Indian journal of Research in Capital Markets*. 6 (4), 20-35.

Katishwar, A. (2019). Impact of high frequency trading on equity with reference to NSE India. *Indian journal of Research in Capital Markets*. 14 (1), 58-76.

Risk and Return. Retrieved from <http://epgp.inflibnet.ac.in/Home/ViewSubject?catid=6>