

Name of College: S. R. Luthra Institute of Management								
Faculty	Management			Program	Master of Business Administration (M.B.A.)			
Year	II			Version	1.0			
Semester	3			Effective From	June 2024			
Course Code	MGMB14303	Course Name		Security Analysis & Portfolio Management (SAPM)				
Teaching Scheme					Examination Scheme			
Credits	Lecture (L)	Tutorial (T)	Practical (P)	ME	CE	SE	Viva	Total
4	4	0	0	30	40	50	---	120

Course Outcomes:

CO1	Evaluate the investment environment for Indian investors for various avenues of investment.
CO2	Analyse securities using appropriate theories, tools and concepts.
CO3	Construct a portfolio by employing appropriate investment philosophy and models.
CO4	Justify the constructed portfolio by evaluating its performance on risk-return performance measures.

Mapping Course Outcomes to Program Outcomes:

	PO1	PO2	PO3	PO4	PO5	PO6
CO1	3	3	1	2	2	1
CO2	3	3	1	2	1	2
CO3	3	3	1	1	1	1
CO4	3	3	1	1	1	2



Sr. No.	Module	Description	CO	Marks	Hours
1	I	Basics of Investing:	1, 4	12	08
		<ul style="list-style-type: none"> • Concepts of investment • Investment characteristics • Speculating • Gambling • Investment alternatives • Asset allocation 			
		• Investment Management Process			
		<ul style="list-style-type: none"> • Concept of risk and return and their types • Characteristic Regression Line (CRL) 			
		<ul style="list-style-type: none"> • Portfolio management and diversification • Active & Passive portfolio 			
		• Basics of stock market and its working (Stock exchanges of India and other major economies, types of orders, clearing and settlement, transaction cost and taxes)			
2	II	Security Analysis:	1, 2	12	12
		<ul style="list-style-type: none"> • Fundamental Analysis: <ul style="list-style-type: none"> ○ Economic, ○ Industry and ○ Company Analysis 			
		<ul style="list-style-type: none"> • Technical analysis: <ul style="list-style-type: none"> ○ Dow theory, ○ Charts and patterns, ○ Technical indicators ○ Market indicators • Efficient Market Hypothesis 			
3	III	Portfolio Construction:	2, 3	12	10
		<ul style="list-style-type: none"> • Investment Philosophies <ul style="list-style-type: none"> ○ Concept and types 			
		• Modern Portfolio theory (Markowitz Model)			
		• Sharpe Index Model			
		• Capital Asset Pricing Model (CAPM)			
• Arbitrage Pricing theory					
4	IV	Portfolio Evaluation and Bond theories/valuation	1, 4	14	10
		<ul style="list-style-type: none"> • Portfolio Evaluation: <ul style="list-style-type: none"> ○ Concept of portfolio revision and evaluation ○ Performance evaluation techniques – Sharpe / Jenson and Treynor • Bond theories / valuation: <ul style="list-style-type: none"> ○ Bond prices / yields / types ○ Bond theories ○ Duration of Bonds ○ Bond Management Strategies 			



References:

1.	Chandra, P. (2012). <i>Investment analysis and portfolio management</i> . Tata McGraw-Hill Education Private Limited.
2.	Pandian, P. (2012). <i>Security Analysis & Portfolio Management</i> . Vikas Publishing
3.	Kevin, S. (2022). <i>Security analysis and portfolio management</i> . PHI Learning Pvt. Ltd.
4.	Donald E. Fisher, Ronald J. Jordan, Ashwini K. Pradhan. (2018). <i>Security Analysis & Portfolio Management</i> . Pearson
5.	Robert A. Haugen (2017). <i>Modern Investment Theory</i> . Pearson
6.	Reilly, F. K. (2002). <i>Investment analysis and portfolio management</i> . Cengage
7.	The Journal of Portfolio Management
8.	International Journal of Portfolio Analysis and Management
9.	Economic Times
10.	Financial Express
11.	Capital Market
12.	Movie based learning: wall Street & Rogue Trader, Inside Job, Big Short, Wolf of Wall Street, The Big Bull
13.	https://www.bseindia.com/ : Official website of Bombay Stock Exchange
14.	https://www.nseindia.com/ : Official website of National Stock Exchange
15.	https://www.moneycontrol.com
16.	Screener.in
17.	Investing.com