



Bachelor of Business Administration (B.B.A.)					
Semester	VI	Course Title	Security Analysis and Portfolio Management – I (Finance Group)	Course Code	
Type of Course	Major (Finance)	Credit	04	Theory	04 Hours
Practical	NIL	Teaching Hours	60	Internal Marks	50
External Marks	50	Total Marks	100	External Exam Time	2 Hours

COURSE OUTCOMES:

- To Identify investment opportunity.
- To enhance ability to evaluate financing opportunities in market.

Pedagogy: Case studies, examples and problem-solving exercises, Group discussions.

COURSE CONTENT

Unit-1	Portfolio Management – An Introduction	Hours: 12
	<ul style="list-style-type: none"> • A) Investment- Meaning, Characteristics, Objectives, Investment V/s Speculation, Investment V/s Gambling and Types of Investors • B) Portfolio Management – Meaning, Evolution, Phases, Role of Portfolio Managers, Advantages of Portfolio Management. • C) Investment Environment- Investment Environment in India and factors conducive for investment in India. 	
Unit - 2	Portfolio Analysis	Hours: 12
	Portfolio Analysis – Meaning and its Components, Calculation of Expected Return and Risk, Calculation of Covariance, Risk – Return Trade off.	
Unit - 3	Portfolio Selection	Hours: 12
	<ul style="list-style-type: none"> • Portfolio Selection – Meaning, Feasible Set of Portfolios, Efficient Set of Portfolios, Selection of Optimal Portfolio, Measuring Security Return and Portfolio Return. 	
Unit - 4	Portfolio Revision and Evaluation	Hours: 12
	<ul style="list-style-type: none"> • A) Portfolio Revision – Meaning, Need, Constraints and Strategies. • B) Portfolio Evaluation – Meaning, Need, Measuring Returns (Sharpe, Treynor and Jensen Ratios) and Decomposition of Performance 	
Unit - 5	Bond Valuation	Hours: 12
	<ul style="list-style-type: none"> • A) Bond Valuation – Meaning, Measuring Bond Returns – Yield to Maturity, Yield to call • B) Bond Pricing – Introduction, Bond Pricing Theorems, Bond Risks and Bond Duration. 	

Skill Development Activities: Expert lectures, role plays, Seminars

REFERENCES

- S.Kevin – Security Analysis and Portfolio Management.
- Chandra P. – Investment analysis and portfolio management, Tata McGraw Hill
- Financial management – Dr V K Palanivelu , S. Chand
- Bodie, Kane, Marcus, mohanty – Investments, Tata McGraw –Hill