

**MNG 304 B**  
**SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT**  
**Credit: 4, Class Hours: 40**

**OBJECTIVES:** Enables student to understand the nuances of stock market operations understand the techniques involved in deciding upon purchase or sale of securities.

**OUTCOME:** Become a good investment analyst

**Module-I:** Investment: Features and objectives, Alternative forms of investment, Risk & Return on investment measuring risk and return on 2 Asset on 'n' asset portfolio, Markowitz Efficient function.

**Module-II:** Sharpe's Single Index model, Computation of Risk and Return on a portfolio, Interpretation of portfolio, Alpha, Beta, Efficient frontier with risk free lending and borrowing capital that live, securely Masher live, CAPM, pricing of securities with CAPM, Arbitrage pricing theory.

**Module-III:** Portfolio Selection: feasible set portfolios, efficient set, utility theory, selection of optional portfolio using utility concept, Markowitz portfolio optimization, Sharpe portfolio optimization, Efficient Market Hypothesis.

**Module-IV:** Fundamental Analysis, Economic, Industry and Company Analysis, Technical Analysis, Charting tools, Volume and price trends, technical indicators, Performance Evaluation of portfolio, portfolio management strategies.

**Module – V:** The concerned faculty shall have the liberty to define the course contents under this module and teach students accordingly.

**Reference Book:**

1. Security Analysis & Portfolio Management, V.K.Bhalla, S.Chand
2. Security Analysis & Portfolio Management, S.Kevin, PHI
3. Investment Management(SAPM), Preeti Singh, Himalaya Publishing House
4. SAPM, K. Sasidharan, Alex K.Mathews, Tata McGraw Hill
5. Investment Management and Security Analysis, Dhanesh Kumar Khatri, Mac Millan
6. Investment Management, Yogesh Maheshwari, PHI Pvt.Ltd.
7. Portfolio Construction Management and Protection, Robert A. Strong, Thomson
8. Financial Statement Analysis and Security Valuation, Stephen H. Penman, Tata McGraw Hill
9. Investments, ZviBodie, Alex Kane, Alan J. Marcus, Pitabas Mohanty, Tata McGraw Hill
10. An Introduction to Investments, Herbert B. Mayo, Cengage
11. Investment Analysis and Portfolio Management,M.Ranganatham, R.Madhumathi, Pearson
12. Investment Analysis and Portfolio Management, Prasanna Chandra, Tata McGraw Hill
13. Investment Analysis and Portfolio Management, Reilly and Brown, Cengage
14. C.A.D.M. Sudhinder Dhat, Excel Books

14. SAPM, Sushmita Datta, Excel Books

15. SAPM, V.A. Avadhani, Himalaya Publishing House

16. SAPM, Donald E. Fischer, Ronald J. Jordan, Pearson

17. SAPM, Rohini Singh, Excel Books

18. Securities Markets and Products, Indian Institute of Banking and Finance, Taxmann

19. SAPM, Shashi K. Gupta, Rosy Joshi, Kalyani Publishers

20. SAPM, Punitharathy Pandian, Vikas Publishing Home

21. Investment Management, M.Sulochana, Kalyani Publishers

22. Modern Portfolio Theory and Investment Analysis, Elton and Gruber, John Wiley & Sons