

PROGRAM	Bachelors Of Commerce /Bachelors Of Commerce (Hons)
SEMESTER	V
COURSE TITLE	Investment Analysis and Portfolio management
COURSE CODE	04BC0562
COURSE CREDITS	04
COURSE DURATION	48 Hrs (48 sessions of 60 minutes each)

COURSE OUTCOMES:

- Understand the different investment alternatives and their risk return pattern
- Assess the valuation of securities by applying fundamental and technical analysis
- Ability to judge the portfolio selection and find out optimum portfolio
- Awareness about various portfolio selections models and adopts their suitability in their professional life
- Ability to assess performance of portfolios by applying portfolio performance models

Teaching and Examination Scheme

Teaching Scheme (Hours)			Credits	Internal Marks (50%)		End-Semester Examination (50%)			Total Marks
Theory	Tutorial	Practical		IA	CSE	Theory	Practical/Viva	Term Work (TW)	
4	0	0	4	30	20	50	0	0	100

Course Contents:

Unit No	Unit / Sub Unit	Sessions
I	Introduction to Investments: Meaning and Concept, Investment Objectives, Investment Attributes, Investment avenues(in Detail) , New Investment Avenues, Investment Environment in India.	8
II	Fundamental Analysis : Fundamental analysis – Economic Analysis, Industry Analysis, Company Analysis.	8
III	Technical Analysis: Concept, Basic tenets of technical analysis, Chart in technical analysis – Bar, line, Candle Stick. Dow Theory, trend Lines, Moving Averages.	8
IV	Risk and return: Measuring of Historical and Expected Risk (standard deviation) and Historical and Expected Return (Arithmetic Mean, HPR, Real return), sources of risk, Risk return analysis for long term and short term investments, Excel application for Calculation of risk and return.	12
V	Portfolio Construction: Understanding of Traditional Portfolio theory, Modern Portfolio theory, Diversification – Systematic and unsystematic risk, Measuring Portfolio Risk and Return through Markowitz Portfolio Theory (2 and 3 Security	12

	Portfolio)	
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SUGGESTED READINGS:
Text Books:

Sr. No	Author/s	Name of the Book	Publisher	Edition and Year
T-01	Prasanna Chandra	Investment Analysis And Portfolio Management	Tata McGraw Hill	5th Edition, 2017
T-02	P. Pandian	Security Analysis and Portfolio Management	Vikas Publishing House	2nd Edition, 2012

Reference Books:

Sr. No	Author/s	Name of the Book	Publisher	Edition and Year
R-01	Reilly/Brown	Investment Analysis and Behaviour	TMH	10th Edition, 2011
R-02	Zvi Bodie, Alex Kane, Alan J Marcus and Pitabas Mohanty	Investments	Tata McGraw Hill	11th Edition, 2019
R-03	Edwin Elton & Martin Gruber	Modern Portfolio Theory and Investment Analysis	Wiely	8th Edition, 2010