



SWARNANDHRA

COLLEGE OF ENGINEERING & TECHNOLOGY

(AUTONOMOUS)

Accredited by National Board of Accreditation, AICTE, New Delhi, Accredited by NAAC with "A" Grade – 3.32 CGPA, Recognized under 2(f) & 12(B) of UGC Act 1956
Approved by AICTE, New Delhi, Permanent Affiliation to JNTUK, Kakinada
Seethampuram, W.G.D.T., Narsapur-534280. (Andhra Pradesh)

DEPARTMENT OF MASTER OF BUSINESS ADMINISTRATION

Course Code	Course Title	Semester	Branches	Contact Periods /Week	Academic Year	Date of commencement of Semester
19MB3TE07	INVESTMENT ANALYSIS & PORTFOLIO MANAGEMENT	III	MBA	5	2021-22	17/11/2021

COURSE OUTCOMES: Students will be able to

CO1: Explain the importance of investment process and alternatives in stock exchanges (K1)

CO2: Evaluate the equity and bonds by valuation of returns and risk. (K4)

CO3: Analyze the equity position using fundamental, company and technical analysis. (K3)

CO4: Illustrate the CAPM and APT to evaluate the portfolio analysis (K2)

CO5: Evaluate different types and schemes in mutual funds, problems and prospects in India. (K4)

Unit No.	Outcome	Topic/Activity	Ref. Text Book	Total Periods	Delivery Method	
1	CO1: Explain the importance of investment process and alternatives in stock exchanges (K1)	UNIT I – INTRODUCTION				Chalk & Talk
		1.1	Concept of Investment, Investment Vs Speculation, and Security Investment Vs Non security Forms of Investment	T1,T2,R1	2	
		1.2	Investment Environment in India.	T1,T3,R1	1	
		1.3	Investment Process - Sources of Investment Information	T1,T2,R1	2	
		1.4	Security Markets – Primary and Secondary	T1,T3,R1	2	
		1.5	Types of securities in Indian Capital Market	T1,T2,R1	1	
		1.6	Market Indices	T1,T3,R1	1	
		1.7	Calculation of SENSEX and NIFTY	T1,T2,R2	1	
	CO2: Evaluate the	UNIT II – RISK & RETURN				

2	equity and bonds and measurement of returns and risk. (K4)	2.1	Return and Risk – Meaning and Measurement of Security Returns. - Preference Shares and Equity Shares.	T1,T2,R3	2	Chalk & Talk, PPT Tutorial
		2.2	Meaning and Types of Security Risks:	T1,T2,R3	1	
		2.3	Systematic Vs Non-systematic Risk, Measurement of Total Risk	T1,T2,R3	2	
		2.4	Intrinsic Value Approach to Valuation of Bonds	T1,T2,R3	1	
		2.5	Preference Shares and Equity Shares.	T1,T2,R3	1	
		2.6	Case Studies	T1,T2,R3	3	
3	CO3: Analyse the equity position using fundamental, company and technical analysis. (K3)	UNIT III FUNDAMENTAL ANALYSIS				
		3.1	Fundamental Analysis	T1,T2,R1	1	Chalk & Talk, PPT Tutorial. Active learning & case study
		3.2	Economy, Industry and Company Analysis	T1,T2,R1	2	
		3.3	Technical Analysis – Concept and Tools and Techniques Analysis	T1,T2,R1	1	
		3.4	Technical Analysis Vs Fundamental Analysis	T1,T2,R1	1	
		3.5	Efficient Market Hypothesis;	T1,T2,R1	1	
		3.6	Concept and Forms of Market Efficiency.	T1,T2,R1	1	
		3.7	Case Studies	T1,T2,R1	3	
4	CO4: Illustrate the CAPM and APT to evaluate the portfolios (K2)	UNIT IV CAPM & APT				
		4.1	Elements of Portfolio Management,	T1,T2,R1	1	Chalk & Talk, PPT Tutorial. Industrial Visit
		4.2	Portfolio Models	T1,T3,R1	1	
		4.3	Markowitz Model	T1,T2,R1	1	
		4.4	Efficient Frontier and Selection of Optimal Portfolio	T1,T3,R1	1	
		4.5	Sharpe Single Index Model	T1,T3,R1	1	
		4.6	Capital Asset Pricing Model	T1,T2,R1	1	
		4.7	Arbitrage Pricing Theory	T1,T3,R1	1	
		4.8	Case Studies	T1,T2,R1	3	

UNIT V PERFORMANCE EVALUATION						
5	CO5: Evaluate different types and schemes in mutual funds, problems and prospects in India. (K4)		Performance Evaluation of Portfolios	T1,T3,R1	3	Chalk & Talk, PPT Tutorial, & Project Based Learning
		5.1				
		5.2	Sharpe Model	T1,T2,R1	1	
		5.3	Jensen's Model for PF Evaluation	T1,T3,R1	1	
		5.4	Evaluation of Mutual Fund.	T1,T3,R1	1	
		5.5	Treynor Model	T1,T2,R1	1	
		5.6	Case Studies	T1,T3,R1	3	
		CASE STUDIES	T1,T2,R1	5		
		REVISION		5		
			TOTAL	60		

MID II EXAMINATIONS

Text Books:

T1 S. Kevin, Security Analysis and Portfolio Management, PHI, 2nd edition, 2015.

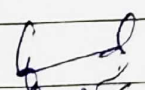

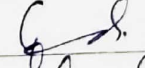

T2 Bhalla, VK, Investment Management, S.Chand., New Delhi,

T3 Prasanna Chandra, Tata McGraw Hill, Delhi, 3rd edition, 2010

Reference Books:

R1 Fisher DE and Jordon RJ, Security Analysis and Portfolio Management, PHI, New Delhi, 7th edition, 2018.

R2 Preeti Singh, Investment Management, Himalaya Publishers, 2010.

	Name	Signature with Date
i. Faculty	Dr. G. Grace	
ii. Course Coordinator	O.V.A.M.Sridevi	
iii. Module Coordinator	Dr. G.Grace	
iv. Programme Coordinator	Dr. G. Grace	


Principal