



Department of Business Management
Sankalchand Patel College of Engineering

Course Outline, Schedule and Evaluation scheme

Security Analysis and Portfolio Management, Sem-III, Batch-2008-10

FACULTY : B. K. Patel

Date.: 10-07-2009

INSTRUCTOR: Prof. B. K. Patel

OBJECTIVE :

The objective of the course is to help the students improve decision-making skills in management of financial assets through a better understanding of modern theories on portfolio management and functioning of capital market.

CONTENT:

1. Investment media
2. Bond valuation
3. Equity valuation models
4. Analysis of economy, industry and company
5. Technical analysis
6. Modern portfolio theory
7. Efficient market hypothesis
8. Portfolio selection
9. Portfolio performance evaluation
10. Derivative securities [Forwards, futures, options, swaps, exotics, interest rate derivatives, pricing of derivatives]
11. Contemporary issues in SAPM.

PRIMARY REFERENCE BOOK FOR READING :

Title: Security analysis and portfolio management
Author: Chandra Prasanna
Publication: Tata Mcgraw hill
Edition : Latest

OTHER REFERENCE BOOKS :

1. Ficher Donald E. & Jordan Ronald J. (1995): *Security analysis and portfolio management*, 6th edition, prentice-hall.
2. Raily Frank K. & Brown Keith C. (2000): *Investment analysis and portfolio management*, 6th edition, The Dryden press.
3. Body, kane, Marcus: *investments*, 4th edition, Tata Mcgraw Hill

EVALUATION SCHEME :

INTERNAL – SEMESTER EXAMINATION	- 30 %
EXTERNAL – SEMESTER EXAMINATION*	- 40 %
QUIZZES/ PRESENTATIONS/ASSIGNMENTS	- 20%
C. P. & ATTENDANCE	- 10 %

(Minimum 75% attendance is required to qualify to appear in the exam.)

SESSION PLAN

Sr. No.	Topic	Chapters	No of Sessions
1	Investment media	1,2,3,4	05
2	Bond valuation	12,13	05
3	Equity valuation models	14	02
4	Analysis of economy, industry and company	7,15,16,	05
5	Technical analysis	17	04
6	Modern portfolio theory & portfolio selection	5,8,9	05
7	Efficient market hypothesis	10	02
8	Portfolio performance evaluation	From Ref#01	03
9	Derivatives	18,19	08
10	Contemporary issues in SAPM	Students' presentations	06

*will be conducted by HNGU, Patan

-This session plan is indicative only and is subject to revision as and when needed.

-Please see the faculty member for list of other reference books, web links on individual topics, and relevant articles in SAPM

Prof. B. K. Patel
Subject Instructor