

SECURITY ANALYSIS AND PORTFOLIO MANAGEMENT

Objectives

- *To give a detailed idea about techniques of Security analysis*

MODULE-1 Investment; Importance-investment Vs speculation and gambling-investment process-risk-systematic risk-steps in investment process-designing investment portfolio-rational considerations-components of investment portfolio.

(15 Hrs)

MODULE-2 Security analysis-Fundamental analysis (company, industry and macro economic analysis) economic forecasting-industry analysis-industry life cycle-company analysis-micro company factors-methods of forecasting earnings.

(15 Hrs)

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MODULE-3 Technical analysis-Dow theory-Elliot wave theory-charting techniques-moving averages-MACD-RSI-Technical indicators-breadth-sentiments-limitations of technical analysis-Efficient market-hypotheses-forms of market efficiency-investment implications-empirical tests-EMH Vs fundamental and technical analysis.

(25 Hrs)

MODULE-4 Portfolio theory-portfolio risk and return-optimal portfolio-measurement of risk and return of portfolio-markowitz model-sharp single index model-risk reduction through diversification.

(20 Hrs)

MODULE-5 Portfolio selection-portfolio utility theory-sharp's portfolio optimization-capital asset pricing model-CML-SML-Portfolio evaluation-portfolio revision.

(15 Hrs)