ST.JOSEPH’S COLLEGE FOR WOMEN (AUTONOMOUS) VISAKHAPATNAM

VI SEMESTER **B.B.A** Time:5HRS/WEEK

BBA-A2-6201(4) **INVESTMENT AND PORTFOLIO MANAGEMENT** MARKS:100

Wef 19-20 admitted batch (19AG)**SYLLABUS**

**OBJECTIVES:**

* To introduce students to the area of investment and portfolio management.
* To be able to apply financial theory to issues faced by portfolio managers and investors in general.
* To understand and analyse the element of risk associated with returns

**MODULE** I: **OVERVIEW OF INVESTMENTS:** The investment environment -long-term and short-term securities-the stock exchange and the investment mechanism-Asset allocation decisions-Investment setting-investment instruments-objectives. (Case study)

**MODULE II : RISK AND RETURN –**analysis of different types of risk and returns **–**determinants **of** requires rate of return –risk free rate-factors influencing risk free rate. (Case study)

**MODULE III:** Fundamental analysis-Economic analysis- industry analysis-company analysis-intrinsic value approach to valuation of bonds and equity shares-fundamental analysis versus technical analysis –efficient market hypothesis-concept and forms of efficient markets (case study)

**MODULE IV**: Introduction to Portfolio management-measurement of expected risk and return alternative measures of risk-Markowitz portfolio theory-Sharpe’s single Index model- Lagrange’s multiplier theory (case study)

**MODULE V**: : **Capital Asset Pricing Model-**overview of capital market theory-market portfolio-capital asset pricing model –assumptions-security market time-capital market time-zero beta model. (Case study)

**REFERENCE BOOKS:**

1. Investment Analysis and Portfolio management – Prasanna Chandra, TMH, 2010.

2. Security Analysis & Portfolio Management – Punithavathy Pandian, Vikas, 2005.

3. Investment Management – Bhalla V. K, S.Chand, 2011.

4. Security Analysis & Portfolio Management – Fisher and Jordan, Pearson, 2011.

5. Security Analysis & Portfolio Management- Kevin S, PHI, 2011.

6. Investment Analysis & Portfolio Management– Reilly, Cengage Learning.

7. Investments: Principles and Concepts – Charles P. Jones, Wiley, 2010.

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