

JAWAHARLAL NEHRU TECHNOLOGICAL UNIVERSITY ANANTAPUR				
MBA III Semester	L	T	P	C
	4	0	0	4

(17E00312) INVESTMENT AND PORTFOLIO MANAGEMENT
(Elective III)

Objective:The objective of the course is to provide students an understanding of working of capital markets and management of portfolios of stocks. The pre-requisite for the course is Financial Accounting and Analysis and Financial Management.

*** Standard discounting and statistical tables to be allowed in the examinations.**

1. **Investment:**Introduction to stock markets -objectives, Process of Investment, Investment and speculation.
2. **Fundamental Analysis & Technical Analysis:** Framework of Fundamental analysis- Economic analysis, Industry analysis-Industry Life cycle - Company analysis, Fundamental Analysis Vs Technical Analysis - Dow Theory.
3. **Measurement of Risk and Return:** Revenue Return and Capital appreciation, holding period –Calculation of expected return, Risk factors, risk classification – systematic risk – unsystematic risk – standard deviation – variance– Beta .
4. **Valuation of Securities:** Types of Securities - Approaches of valuation – Bond valuation – Preference share Valuation – Common stock Valuation.
5. **Portfolio Management:** Process of Portfolio Management, Modern Portfolio – Portfolio models – Markowitz model – Sharpe single index model, Capital Asset Pricing Models.

Text Books:

- Investment Management, V.K.Balla, S.Chand Company Ltd
- Security Analysis and Portfolio Management, Punithavathy Pandian, Vikas

References:

- Investment Analysis and portfolio management, Chandra, Tata McGraw Hill .
- Security Analysis Portfolio Management, Ranganatham&Madhumathi, Pearson Education.
- Security Analysis and Portfolio Management, Sudhindra Bhat, excel.
- Security analysis and portfolio management, Avadani, Himalaya publishers.
- Investment analysis portfolio management, Frank Reilly & Brown, Cengage.
- Investment Management, Preethi Singh, Himalaya Publishing House, Mumbai..
- Investment, Bodie, McGraw Hill Book Company.
- Investment Management, Hiriappa, New Age Publications