

Uka Tarsadia University



B.B.A.

**Security Analysis and Portfolio Management
(030030608)**

6th Semester

Effective from January-2014

Uka Tarsadia University

Security Analysis and Portfolio Management (030030608)

BBA (Sem.-6) Syllabus, effective from January -2014

Course Objective and Outcome: To impart a comprehensive knowledge of security analysis and portfolio management.

Total Hours: 52

[4 hrs. per week]

Unit-1 Fundamental and Technical Analysis

[Weightage 25%]

- 1.1. Introduction of Fundamental Analysis
- 1.2. EIC Analysis: Economic Analysis, Industry Analysis and Company Analysis
- 1.3. Introduction and Assumptions of Technical Analysis
- 1.4. Tools of Technical analysis: Moving Average, Rate of Change, Relative Strength Index and Support and Resistance level
- 1.5. Difference between technical and fundamental analysis

Unit-2 Stock Market Operations

[Weightage 25%]

- 2.1. Execution and Types of Orders
- 2.2. Kinds of Delivery
- 2.3. Mechanism for Share Trading (Buying/Selling of Shares)
- 2.4. Basic Types of Transactions: Long Purchase, Margin Trading, Short Selling , Carry forward Facilities & Badla Charges
- 2.5. Settlement Procedure for Specified & Non-Specified List
- 2.6. Clearing Procedure
- 2.7. Kinds of Speculators: Client Brokers, Floor brokers, Jobbers, Badla Financiers, Arbitragers.
- 2.8. Speculative Transactions: Option Dealing, Wash Sales, Arbitrage, Cornering, Rigging the Market, Blank Transfers.

Unit-3 Portfolio Management

[Weightage 25%]

- 3.1. Concept of Portfolio, Portfolio Management and Diversification
- 3.2. Selection of Portfolio
- 3.3. Portfolio Analysis –
 - Markowitz Model(Theory & Example)
 - Sharp Model (Theory &Example)
 - CAPM Model(Theory & Example)

Unit-4 Introduction to Derivative Market

[Weightage 25%]

- 4.1. Meaning and Growth of Derivative Markets in India
- 4.2. Types of Traders in Derivative Market – Hedger, Arbitrageur & Speculator
- 4.3. Future Contract
- 4.4. Forward Contract
- 4.5. Difference Between Future and Forward Contract
- 4.6. Options: Meaning, Types and Terminology.

Text Book:

1. Punithavathy Pandian. “Security Analysis and Portfolio Management”. New Delhi: Vikas Publishing House.
2. N.D. Vohra and B.R. Bagri. “Futures and Options”. New Delhi: Tata McGraw Hill Publishing Company Limited.