

## JSPF302: Securities Analysis and Portfolio Management

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| Faculty | Prof Amit Puniyani |
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CREDIT – 3

### Course workload

Using the table below, indicate the expected student workload for this Course.

| Contact Hours | Group Work/<br>Supervised<br>Learning Hours | Directed Learning<br>Hours | Total Hours |
|---------------|---|----------------------------|-------------|
| 30            | 15  | 45                         | 90          |

### Learning Outcomes for the Course

- Use the tools and techniques of security analysis using fundamental and technical approach
- Create a portfolio of bonds and stocks
- Check and modify the efficacy of a portfolio.
- Develop an understanding of performance measures and its evaluation
- Compare and contrast approaches to selecting stocks and bonds
- Develop the mathematical toolkit for optimizing portfolios

### TOPICS COVERED

- Introduction to security analysis and portfolio management, Investment vs. speculation
- Fundamental and technical analysis, overview of Portfolio management, Stock market
- Stock market indices , Efficient market hypothesis
- Technical analysis, Dow theory, Elliott’s wave theory ,Support and resistance lines,Trend lines
- Analysis of price movements ,Identify stocks for investing
- Compare and contrast the technical analysis results with respect to Fundamental Analysis
- Stock valuation, Company analysis , Valuation based on ratios ,dividend discount models for valuation
- Valuation based on simulation ,stock under inflation, Bond price and yield ,Yield curve
- Price-yield relationship ,Bond portfolio management ,Modern portfolio theory
- Construction of optimal portfolios, Estimation of stock beta ,Mutual funds ,Portfolio performance evaluation
- Alternative Investment, Treynor and Mazuy model, Henrickson & Merton model

For additional details, visit : <https://jagsom.edu.in/careertrack/>

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