

SARDAR PATEL UNIVERSITY
Programme: BBA (Information Systems Management)
Semester: VI
Syllabus with effect from: DECEMBER 2013

Paper Code: UM06CBBS05	Total Credits: 3
Title Of Paper: Security Analysis	

Unit	Description in detail	Weightage (%)
1	Investment Environment: Conceptual understanding of investment, Speculation and Gambling Stock Exchange- Meaning, Function, Working, Defects BSE,NSE and OTCEI Trading Mechanism in stock Exchange	25 %
2	Security Analysis: Meaning of security analysis Approaches to security analysis <ul style="list-style-type: none"> • Fundamental analysis (EIC framework) • Technical analysis – Meaning, assumption, Dow’s Theory • Conceptual understanding of Bullish and Bearish market • Efficient Market Hypothesis (excluding test of efficiency) 	25 %
3	Valuation of Security: Concept of value Valuation of Equity shares Valuation of Preference share Valuation of Debenture and Bond Yield to Maturity	25 %
4	Portfolio Management: Risk and return (theory and examples on individual and portfolio of two securities only) Meaning of Portfolio Management Portfolio Management Process Modern Portfolio Theory / Markowitz Theory (Theory) Diversification of risk (theory) Capital Asset Pricing model (Theory and Example) Arbitrage Pricing theory (theory)	25 %

Basic Text & Reference Books:

- Investment Management – V.K.Bhalla
- Financial Markets and Services – Gordon and Natrajan
- Security Analysis and Portfolio Management – V.A.Avdhani
- Investment Analysis and Portfolio Management -Prasan Chandra
- Financial Management – I.M.Pandey
- Security Analysis and Portfolio Management – S.Kevin
- Investment Analysis and Portfolio Management – Madhumati and Rangrajan

