

Program : Bachelor of Commerce (Economics and Analytics)				Semester: III			
Course : Portfolio Management AY:2024-25				Code :			
Teaching Scheme				Evaluation Scheme			
Total Lectures/ Lectures per week	Practical	Tutorial	Credits	Theory		Practical	
				Internal	External	Internal	External
30 / 2	Nil	Nil	2	20 Marks	30 Marks	Nil	Nil
Learning Objectives							
<ul style="list-style-type: none"> ➤ Students gain a comprehensive understanding of the principles, theories, and concepts underlying portfolio management. This includes learning about asset allocation, diversification, risk management, and investment strategies. ➤ Students learn how to assess and manage different types of risks associated with investing, including market risk, credit risk, liquidity risk, and inflation risk. They also learn techniques for mitigating risk through diversification, hedging, and asset allocation. ➤ Students learn how to measure and evaluate the performance of investment portfolios using various metrics and benchmarks. This includes assessing returns, volatility, Sharpe ratio & Treynor's ratio and among others. 							
Learning Outcomes							
<ul style="list-style-type: none"> ➤ Students will be able to analyze various investment opportunities, including stocks, bonds, mutual funds, and alternative investments and make informed decisions for their investments. ➤ Students acquire the skills needed for asset allocation decisions, select appropriate investment vehicles across asset classes, and strike a balance between risk and return considerations. ➤ Students will demonstrate proficiency in constructing portfolios that are well-diversified and aligned with investors' financial goals, time horizons, and risk tolerances and will be able to measure and evaluate the performance of investment portfolios using a variety of metrics. 							
Pedagogy							
PPTs, Case studies, Group discussions, Classroom Activity, Videos, Research papers, News articles etc.							

Sr.No	Module Content	Pedagogy used	No. of lectures	Reference Books
1	<p>Module I <u>Portfolio Management & Performance measurement</u></p> <p><u>Portfolio Management:</u> Meaning, Concept and Definition, Evolution and Portfolio Management Process, Objectives of Portfolio Management, Basic Principles, Factors affecting Investment Decisions in Portfolio Management, Portfolio Strategy Mix, Role of Portfolio Manager.</p> <p><u>Portfolio Planning:</u> Asset allocation strategies, Portfolio management strategies</p> <p>Diversification of Portfolio, Investment options – Debt , equity, Hybrid , Mutual funds, Precious metals , Real estate , Insurance , Retirement, International investing in brief</p> <p><u>Capital Asset Pricing Model:</u></p> <ul style="list-style-type: none"> • Introduction, assumptions and CAPM Equation. • Capital Market Line • Security Market Line 	PPTs, Discussions, Case study, Articles	15	<ul style="list-style-type: none"> ➤ Financial Management, I.M.Pandey , 12th Edition , Pearson , 2023 ➤ Investment Analysis & Portfolio management, Prasanna Chandra, 5th Edition, McGraw Hill, 2022
2	<p>Module II <u>Portfolio Evaluation</u></p> <p><u>Risk - Return Relationship:</u> Meaning, Risk – Return tradeoff, Types of Investment Risks, Systematic and Unsystematic risk,</p> <p><u>Statistical tools to measure risks:</u> Beta, Standard Deviation & Variance</p> <p><u>Problem solving:</u> Expected return, Mean, Standard Deviation, Variance, Total return, holding period return and Annualized return.</p> <p><u>Measuring of Performance (Returns)</u></p>	PPTs, Discussions, Case study, Articles	15	<ul style="list-style-type: none"> ➤ Financial Management, I.M.Pandey , 12th Edition , Pearson , 2023 ➤ Investment Analysis & Portfolio management, Prasanna Chandra, 5th Edition, McGraw Hill, 2022

<ul style="list-style-type: none"> • Sharpe's Ratio • Treynor's Ratio • Jensen's Differential Returns 			
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Total Marks allotted: 50 marks

a) Details of Continuous Assessment (CA)

40% of the total marks per course.

Marks allotted for CA is 20 marks.

Breakup of the 20 Marks is as follows:

Continuous Assessment	Details	Marks
Component 1 (CA-1)	Internal class test (5 concepts question of 2 marks each)	10 marks
Component 2 (CA-2)	Presentations/Project Work/ Viva-Voce/ Book Review/ Field visit &its presentations/ Entrepreneurship Fair/ Documentary filming/ Assignments/ Group Discussions Etc.	10 marks

b) Details of Semester End Examination (SEE)

60% of the total marks per course.

Marks allotted for SEE is **30 Marks**.

Duration of examination will be **One Hour**.

QUESTION PAPER FORMAT

All Questions are compulsory

Question Number	Description	Marks	Total Marks
Q1.	Answer any 2 from the following (Module I) a. b. c.	5 Marks*2	10
Q2.	Answer any 2 from the following: (Module II) a. b. c.	5 Marks*2	10
Q3.	Compulsory question – Case Study / Application based question	10 marks	10
	TOTAL MARKS		30

Signature
(Programme Chairperson)

Signature
(Principal)

