

Lecture Plan

Name of the College: Government College of Arts, Science and Commerce. Sanquelim - Goa

Name of Faculty: Ms. Sheetal Mandrekar

Subject: PORTFOLIO MANAGEMENT

Paper code: VOG502

Program: T.Y.B.Voc (BFSI)

Division:

Academic year: 2024-2025

Semester: V

Total Lectures: 45

Course Objectives: .

- To enable learners to understand traditional and modern portfolio theories, and apply the concepts of portfolio risk and return.
- To enable learners to apply the concept of portfolio selection models.
- To enable learners to apply the concepts of portfolio performance evaluation and revision

Course Outcome:

- On completion of the course, the students will be able to
- Discuss the traditional and modern portfolio theories and apply concepts of portfolio risk and return.
- Apply the concept of portfolio selection models in investment decisions.
- Apply the concepts of portfolio performance evaluation and revision in investment decisions

Student Learning Outcome:

- On completion of the course, the students will be able to
- Discuss the traditional and modern portfolio theories and apply concepts of portfolio risk and return.
- Apply the concept of portfolio selection models in investment decisions.
- Apply the concepts of portfolio performance evaluation and revision in investment decisions

Month	Lecture From	Lecture To	No. of lectures allotted	Topic, Subtopic to be covered	Exercise/ Assignment	ICT Tools	Reference books
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JUNE 2024	28/06/2024	29/06/2024		Unit 1 - Introduction to portfolio management	Test	Smart Board, Power Point Presentation	Fischer & Jordan (Latest Edition). Security Analysis and Portfolio Management. Delhi: Prentice Hall India.
JULY 2024	01/07/2024	06/07/2024	12	Introduction, meaning, objectives of Portfolio Management; Portfolio Management Process;	Test	Smart Board, Power Point Presentation	Punithavathy P. (Latest Edition). Security Analysis and Portfolio Management.
	08/07/2024	13/07/2024					
	15/07/2024	20/07/2024					
	22/07/2024	27/07/2024		portfolio theories: traditional and modern; Computation of Portfolio risk and portfolio returns. (Includes practical problems)			
	29/07/2024	31/07/2024					
AUGUST 2024	01/08/2024	03/08/2024	12	Unit 2 - Portfolio Selection Models Markowitz's Modern Portfolio Theory Assumptions	Test	Smart Board, Power Point Presentation	Pandey I. M. (Latest Edition), Financial Management. Mumbai: Vikas Publishing House Pvt. Ltd.
	05/08/2024	10/08/2024		Capital Asset Pricing Model (CAPM)			
	12/08/2024	18/08/2024		Sharpe Single Index Model			
	19/08/2024	24/08/2024		Diversification			
	26/08/2024	31/08/2024		Arbitrage Pricing Theory			
SEPTEMBER 2024	02/09/2024	05/09/2024	12	Unit 3 - Portfolio Performance Evaluation and Revision Portfolio Performance Evaluation: Need, Meaning, Risk Adjusted Returns. Performance	Test	Smart Board, Power Point Presentation	Pandey I. M. (Latest Edition), Financial Management. Mumbai: Vikas Publishing House Pvt. Ltd.
	13/09/2024	14/09/2024		Evaluation Ratios: Sharpe's Ratio,			
	17/09/2024	21/09/2024		Treynor's Ratio, Jenson Ratio.			
	23/09/2024	28/09/2024		Portfolio Revision: Need for Revision, Meaning,			
	30/09/2024	30/09/2024		Constraints,			
OCTOBER 2024	01/10/2024	05/10/2024	06	Portfolio Revision strategies: Formula Plans,	Test	Smart Board, Power Point Presentation	Dunn, Watson & Barbon Arnold. Advertising- Its role in Modern Marketing.
	07/10/2024	12/10/2024		Constant Rupee Value Plan,			
	14/10/2024	19/10/2024		Constant Ratio Plan,			
	21/10/2024	22/10/2024		Dollar Cost Averaging			
TOTAL LECTURES			45				

**Assessment
Rubrics**

Component	Max Marks
ISA 1	08
ISA 2	07
Practical	
Project	
Semester End Exam	60