



Dr. V. N. Bedekar Institute of Management, Thane
Teaching Plan (MMS/PGDM)
Academic Year (2018-2019)

Programme Name: MMS

Semester: III

Name of the subject: Security Analysis & Portfolio Mgmt.

Maximum marks: 100

No. of Sessions: 12 plus Student presentations/Tests (2)

Name of the Faculty: Prof.C.S.Balasubramaniam

Mobile No: 9969381247

Email: prof.cs.bala@gmail.com

Weblink: Not Applicable

Learning Objectives:

- 1) To understand the factors affecting the prices of different assets and to create an Optimum portfolio based on given risk conditions.
 - 2) To understand the need for continuous evaluation and review of the portfolio with Different techniques.
 - 3) To learn technical analysis to predict price movements based on indicators and Forecasting techniques.
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Reference Books:

- 1) Prasanna Chandra, Investment Analysis and Portfolio Management.
- 2) Donald E Fischer, Roland J Jordan, Security Analysis and Portfolio Management
- 3) John Murphy, Technical Analysis of Financial Markets.
- 4) Suyash Bhatt : Security Analysis & Portfolio Management

DR VN BRIMS/REC/ACA/05



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Plan:

Session No	Topics to be covered	Books referred/ Recommended/ References-Print/Articles/ News/Research papers/ Online database/ Software /Simulations used	Learning outcomes	Evaluation of Students understanding by MCQs, Quiz, Short Test
1	Introduction to securities Market	Books mentioned above	overview	
2	Introduction to Risk and return analysis	Books mentioned above	Basic understanding of the Risk & Return analysis	
3	Equity Research and Valuation I	Books mentioned above	Capital Market theory & Analysis	Evaluation of Students understanding by MCQs,
4	Equity research and valuation II	Books mentioned above	Equity Market theory &	Short Test"



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			Analysis	
5	Bonds Valuation & analysis I	Books mentioned above	Bond Market Analysis & valuation Sums I	Evaluation of Students understanding by MCQs, Quiz,
6	Bond valuation & analysis II	Books mentioned above	Bond Market Analysis & Valuation sums II	Evaluation of Students understanding by Quiz,
7	Equity Valuation –I	Books mentioned above	Efficient Market Hypothesis Indexes & Analysis	Evaluation of Students understanding by MCQs,
8	Equity Valuation –II	Books mentioned above	Market Analysis & Macro	Evaluation of Students understanding by , Short Test"



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			economic impacts	
9	Factor models and arbitrage pricing theory	Books mentioned above	Capital Asset Pricing Model Analysis & Sums I	Evaluation of Students understanding by MCQs,
10	Investment Decision Theory	Books mentioned above	Capital Asset Pricing Model Analysis & Investments decision II	Evaluation of Students understanding by Short Test"
11	Portfolio theory –I	Books mentioned above	Market Analysis	Evaluation of Students understanding by Short Test"
12	Portfolio Theory –II /	Books mentioned above	Market Analysis	Evaluation of Students understanding by MCQs
13	Students Presentation /Tests	N.A.		



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14	Students Presentation/Tests	N.A.	Mid Term Test	
15				

2. Practical Approach : Other activities (Atleast 4 distinct activities): As required by the syllabus

Sr. No.	Activity Name	Topic Covered	Learning outcomes	Source
1	Role Play	Security Market trading & Investor roles	Trader behaviour Versus Investor behaviour	<u>Suyash Bhat</u> <u>Prasanna Chandra</u>
2	Industry Visit			
3	Academic Projects	Group Assignments	Trader behaviour Versus Investor behaviour	<u>Suyash Bhat</u> <u>Prasanna Chandra</u>
4	Book Review	Group Assignments	Trader behaviour Versus Investor behaviour	<u>Suyash Bhat</u> <u>Prasanna Chandra</u>
5	Group Discussion	Group Assignments	MF /Trader behaviour Versus Investor	<u>Suyash Bhat</u> <u>Prasanna Chandra</u>



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			behaviour/cases	
6	Business Quiz / Business News sharing			
7	Videos / Simulation			
8	Use of Softwares and Labs			
9	Any other activity			



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Evaluation:

I) Internal:

Component	Details	Marks
Class Test	Mid Term Tests	20
Presentation	Student presentation	15
Case Study		
Participation	Student Participation	5
Others		

Signature of Faculty

Signature of the Co-ordinator