



Dr. V. N. Bedekar Institute of Management, Thane
Teaching Plan (MMS/PGDM)
Academic Year (2016-2017)

Programme Name: MMS

Semester: IV

Name of the subject: Security Analysis and Portfolio Management

Maximum marks: 100

No. of Sessions: 13

Name of the Faculty: Dr Gauri Heble

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Weblink:

Learning Objectives:

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.

Reference Books:

1. Prasanna Chandra, Security Analysis and Portfolio Management
2. Donald E Fischer, Roland J Jordan, Security Analysis and Portfolio Management
3. Steven Achelis , Technical Analysis.
4. John Murphy, Technical Analysis of Financial Markets



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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 Security Analysis and Portfolio Management	Prasanna Chandra	Understanding the basics of securities	Quiz
2	Securities - Risk and return analysis	Fischer, Prasanna Chandra	Understanding of the risk-return relationship of securities	Test
3	Statistical tools for risk measurement	Prasanna Chandra	To understand various tools of risk measurement and calculation	Test
4	Efficient Market Hypothesis, Random walk theory	Fischer, Prasanna Chandra	Calculations based on the theories	Test



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5	Fixed income security analysis- Systematic and unsystematic risk, warrants and convertibles, bond valuation	Fischer, Prasanna Chandra	Understand the fixed income securities	Quiz
6	Equity research and valuation-Sources of financial information, industry analysis, company analysis, valuation of equity shares.	Fischer, Prasanna Chandra	Understanding company analysis and valuation of equity shares	Quiz
7	Indexing and Benchmarking- Creation of an index, adjusting for corporate adjustments in the index, tracking an index.	Prasanna Chandra	Understanding creating and tracking index	Test
8	Technical analysis	Fischer, Prasanna Chandra	Understanding Technical analysis	Quiz
9	Capital market theories	Fischer, Prasanna Chandra	Understanding application of capital market	MCQs



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			theories	
10	Investment decision theory	Prasanna Chandra	Understanding and applying investment decision theory	Test
11	Factor models and arbitrage pricing theory	Prasanna Chandra	Understanding and applying factor models and APT	Test
12	Portfolio theory-Construction and analysis, portfolio optimization	Prasanna Chandra, Fischer	Understanding and applying portfolio theory	Test
13	Portfolio management strategies, portfolio performance	Prasanna Chandra, Fischer	Understanding and applying portfolio theory	Test
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2. Practical Approach : Other activities (Atleast 4 distinct activities)

Sr. No.	Activity Name	Topic Covered	Learning outcomes	Source
1	Role Play			
2	Industry Visit			
3	Academic Projects			
4	Book Review			
5	Group Discussion	Different Types of Theories	Application of types of theories	Reference books
6	Business Quiz / Business News sharing	Equity research and valuation	Application of Equity valuation	Newspapers
7	Videos / Simulation			
8	Use of Softwares and Labs	Investment Strategies	Understanding investment strategies	Various websites
9	Case Study	Technical and Fundamental analysis	Understanding Technical Analysis	Case Study Handbook



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Evaluation:

I) Internal:

Component	Details	Marks
Class Test	Portfolio management strategies	
Presentation		
Case Study		
Participation		
Others		

Signature of Faculty

Signature of the Co-ordinator