



Dr. V. N. Bedekar Institute of Management, Thane
Teaching Plan (MMS/PGDM)
Academic Year (2014-15)

Programme Name: MMS

Name of the Course: Financial Markets, Products & Institutions

Maximum marks: 100 No. of Sessions: 15 Sessions of 3 Hours Each

Name of the Faculty: Mr. Pushkar Dilip Parulekar

Mobile No: 9664012760 Email: pushkardparulekar@gmail.com

Weblink:

Learning Objectives:

- 1. To make students aware about various financial markets and institutes in India.**
- 2. To make student understand the process of functioning of various financial institutes in India.**
- 3. To make students understand practical concepts such as Time Value of Money , Basics of Derivatives and Bond mathematics.**

Reference Books:

Financial Management by Prasanna Chandra

Financial Management by I M Pandey

Options, Futures, and Other Derivatives by John C Hull

Financial Markets and Institutions by Anthony Saunders - Tata McGraw Hill Publications

SEBI Guide Lines (available on net) on Mutual funds

ICDR Regulations by SEBI 2009.

Handouts / Soft copies ('Excel bond') on some topics like Bond Mathematics, Portfolio Management, Evaluation of Mutual Fund performance etc will be given

Plan:

Session No	Topics to be covered	Pedagogy	Remark
1	Financial Markets - Primary and Secondary	Presentation and Case	



Dr. V. N. Bedekar Institute of Management, Thane
Teaching Plan (MMS/PGDM)
Academic Year (2014-15)

	Market, OTC and Exchange traded	Studies	
2	Financial market activities - Speculation, Hedging and Arbitrage	Presentation, Cases Studies and Numerical	
3	Financial Institutions – Mutual Funds & Other Institutes	Presentation, Cases Studies and Numerical	
4	Financial Institutions - Commercial Banks and Investment Banks, Stock and Other Exchanges, Broking Houses	Presentation, Cases Studies and Numerical	
5	Financial Instruments- Equity , Debt & Derivatives	Presentation, Cases Studies and Numerical	
6	Financial Instruments- Derivatives - Forwards, Futures and Options, Equity and Equity Index derivatives	Presentation, Cases Studies and Numerical	
7	Fixed Income Instruments- Time Value of Money	Cases Studies and Numerical	
8	Fixed Income Instruments- Time Value of Money	Cases Studies and Numerical	
9	Fixed Income Instruments- Bond Mathematics	Cases Studies and Numerical	
10	Fixed Income Instruments- Bond Mathematics	Cases Studies and Numerical	
11	Fixed Income Instruments- Bond Mathematics	Cases Studies and Numerical	



Dr. V. N. Bedekar Institute of Management, Thane
Teaching Plan (MMS/PGDM)
Academic Year (2014-15)

12	Fixed Income Risk Measures- Bond Duration	Cases Studies and Numerical	
13	Fixed Income Risk Measures- Modified Duration and Bond Convexity	Cases Studies and Numerical	
14	Case Studies and Presentations & Revision	Cases Studies and Numerical	
15	Case Studies and Presentations & Revision	Cases Studies and Numerical	



Dr. V. N. Bedekar Institute of Management, Thane
Teaching Plan (MMS/PGDM)
Academic Year (2014-15)

Evaluation:

I) Internal:

Component	Details	Marks
Class Test	3 Class Tests of 10 marks each of which best 2 would be considered	20
Presentation	Group Presentation	10
Case Study	Assignment on Practical Numerical in excel	5
Participation	Attendance and Class behaviour	5
Others		

II) External:
(Sample questions)

Compare Forward with Future as a derivative instrument.

Yuvraj is holding a bond with duration of 4 and its value as per the closing hours of Monday 8th November 2014 is Rs. 950. On Tuesday yields surged by 25 bps on the rumor of central bank hiking the interest rates. However weak economic data on Wednesday meant there might not be any rate hike in near future which resulted in yields cooling off by 20 bps. So what would be the likely value of the bond held by Yuvraj on closing hours of Wednesday?

Pushkar Dilip Parulekar

Signature of Faculty

Signature of the Co-ordinator