



**Dr. V. N. Bedekar Institute of Management, Thane**  
**Teaching Plan (PGDM)**  
**Academic Year (2019-2020)**

Programme: PGDM    Trimester: IV    Period: July'19 – Sept'19  
 Course Code: PGDM-4-F03  
 Name of the subject: Security Analysis & Portfolio Management

Maximum marks: 100 (60+40)    No. of Sessions: 10 (3 hrs each)

Name of the Faculty: Prof. Siddhesh Soman  
 Mobile No: 9664360948    Email: ssoman@vpmthane.org

<b>Program Outcomes (PO)</b>	<b>Course Outcomes (CO)</b>
<ol style="list-style-type: none"> <li>1. Enhance analytical and problem-solving skills</li> <li>2. Interpret and analyse information in order to evaluate and make sound decision</li> <li>3. Ability to develop leadership skills</li> <li>4. Inculcate social sensitivity among students.</li> </ol>	<ol style="list-style-type: none"> <li>1. Analyse the factors affecting the prices of different assets and generating an optimum portfolio.</li> <li>2. Evaluate portfolios based on portfolio return-risk aspects &amp; modern portfolio theory</li> <li>3. Application of analytical techniques to Predict price movements</li> </ol>

**Reference Books:**

- R1.** Security Analysis & Portfolio Management, Fischer & Jordan  
**R2.** Investment Analysis & Portfolio Management, Reilly & Brown  
**R3.** CFA Institute (USA), Portfolio Management Curriculum

**A. Plan:**

<u>Session No.</u>	<u>Pl. Date</u>	<u>Topic</u>	<u>Ref. Study Material</u>	<u>Course Outcomes</u>
<b><u>1</u></b>		Introduction to Securities & Risk and return analysis (Problem solving)	R1 & R2	Evaluate risk & return of a security using mean & standard deviation, variance for observation based & Probability based models
<b><u>2</u></b>		Capital Market Theories (Theory + Problem solving)	R1	Analyse covariance, correlation & beta. Infer Systematic & unsystematic risk, introduction to CAPM equation.
<b><u>3</u></b>		CAPM in-depth & Understanding Graphs (Theory + Problem solving)	R2	Apply CAPM & expected return calculation. Construct Efficient Frontier, Minimum Variance -



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				Portfolio, CAL, CML, characteristic line, Decision making using SML.
<b>4</b>		<b>Internal Test</b> + Portfolio Theory (Problem Solving)	R1 & R3	Assess portfolio risk & importance of correlation. Calculation of Portfolio return & portfolio beta
<b>5</b>		Excel session	NA	Apply excel to calculate Beta, CAPM, SML, Portfolio creation.
<b>6</b>		Efficient Market Hypothesis, Factor Models & Arbitrage Pricing Theory (Only theory No problem solving)	R2	Interpret Efficient Market Hypothesis, APT, Random Walk Theory
<b>7</b>		Investment Decision Theory (Problem solving)	R3	Comparing securities based on Sharpe, Treynor & Jensen's Alpha, M square, Coefficient of variation.
<b>8</b>		<b>Internal Test</b> + Indexing & Benchmarking (Only theory No problem solving)	R3	Index creation, Index funds, Calculation of Index values, Index investing, Benchmarking, Evaluation of portfolio
<b>9</b>		Technical Analysis (only basic overview No problem solving)	R1	Explanation of Line charts, Bar charts, candle stick charts, Trend lines, Dow Jones Theory, Support-Resistance, Moving Averages, Bollinger bands, Ascending Descending Triangle, Double & Triple Top & bottom, Cup & handle, Head & Shoulders
<b>10</b>		<b>Presentation</b>	NA	Develop practical application of theory



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**B. Practical Approach: Other activities**

Sr. No.	Activity Name	Topic Covered	Learning outcomes	Source
1	Case study (current affairs)	CAPM, Portfolio	Practical understanding	Moneycontrol.com, rbi.org
2	Academic Projects	Presentation on financial concepts	In-depth understanding of latest issues in finance world	NA
3	Group Discussion			
4	Role Play			
5	Industry Visit			
6	Business Quiz / Business News sharing	Every Session	Be in touch with all the latest happenings	Economic Times
7	Videos / Simulation	MBS, CDO	Effectively understand the concepts	YouTube
8	Use of Software and Labs			
9	Any other activity			

**A. Innovative pedagogy adopted:** 1) Ask students to bring every session at least one news article related to what we studied in class. So that they took interest in understanding the concepts theoretically as well learn the practical use of those concepts. 2) Ask students to prepare a virtual portfolio on moneycontrol & track it regularly 3) Show video clips for understanding complex financial concepts in an easier manner

**Prepared by:**  
**Faculty**

**Reviewed by:**  
**Specialisation**

**Approved by:**  
**ADC**

**Date:**

**Date:**

**Date:**



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**A. Execution:**

<u>Session No.</u>	<u>Actual Date</u>	<u>Topic Covered</u>	<u>Attendance %</u>	<u>Evaluation Method</u>	<u>Case Study Ref.</u>	<u>Quiz Ref.</u>	<u>CR Sign</u>

**B. Evaluation:**

<b>Component</b>	<b>Details</b>	<b>Marks</b>
Presentations & Viva	Mandatory	5+5
Class Test (2 for PGDM)	Mandatory ( MCQ, Descriptive, . Etc)	20
Assignments / Others	Mandatory	5
Participation/Attendance	Mandatory	5
Final Exam	Mandatory	60

**C. Student Performance Analysis:**

<u>Avg. Attendance</u>	<u>Avg. Internal Marks</u>	<u>% Failed in Internals</u>	<u>Avg. Final Marks</u>	<u>% Failed in Final</u>	<u>No. of best students &gt; 80%</u>	<u>No. of students needs improvement</u>

**D. Attainment:**

	<b>CO1</b>	<b>CO2</b>	<b>CO3</b>		
<b>PO1</b>					
<b>PO2</b>					



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<b>PO3</b>					

**Comments / Suggestions / Recommendations:**

**Suggestions (if any) to students on subject related Certificate/Diploma or Add-on program: -**

**Signature of Faculty**

**Signature of the Co-ordinator / ADC**