Dr. V. N. Bedekar Institute of Management, Thane
Teaching Plan (MMS)
Academic Year (2020-2021)

Programme: MMS Semester: III Period: Aug'20 – Nov'20
Course Code: MMS-3-Fn-C03
Name of the subject: Security Analysis & Portfolio Management

Maximum marks: 100 (60+40) No. of Sessions: 13 (3 hrs each)

Name of the Faculty: Prof. Siddhesh Soman
Mobile No: 7977818724 Email: ssoman@vpmthane.org

Program Outcomes (PO)	Course Outcomes (CO)
1. Nurture leadership skills, team-membership skills and mutual trust. **2.** Demonstrate decision-making ability. **3.** Ability to develop culture of technology-usage. **4.** Inculcate social sensitivity among students. **5.** Integrate and apply business knowledge and management techniques for problem-solving / analytical skills. social sensitivity among students.	**1.** Evaluate Financial Assets and portfolios based on return & risk aspects. **2.** Apply tools of modern portfolio theory considered in building optimum portfolios **3.** Analyse performance of Financial Assets and portfolios in relation to the economic factors **4.** Application of technology in security analysis & portfolio management

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:

Session No.	Pl. Date	Topic	CO No.	Ref. Study Material	Course Outcomes
1		Introduction to Securities & Risk and return analysis (Problem solving)	CO1	R1 & R2	Evaluate risk & return of a security using mean & standard deviation, variance for observation based & Probability based models
2		Capital Market Theories (Theory + Problem solving)	CO2 & CO3	R1	Analyse covariance, correlation & beta. Infer Systematic & unsystematic risk, introduction to CAPM equation.
3		CAPM in-depth & Understanding Graphs (Theory + Problem solving)	CO1 & CO2	R2	Apply CAPM & expected return calculation. Construct Efficient Frontier, Minimum Variance -Portfolio, CAL, CML, characteristic line, Decision

					making using SML.
4		Portfolio Theory (Problem Solving)	CO1 & CO2	R1 & R3	Assess portfolio risk & importance of correlation. Calculation of Portfolio return & portfolio beta
5		Excel session	CO1, CO2 & CO4	NA	Apply excel to calculate Beta, CAPM, SML, Portfolio creation.
6		**Internal Test +** Efficient Market Hypothesis, Factor Models & Arbitrage Pricing Theory (Only theory No problem solving)	CO2 & CO3	R2	Interpret Efficient Market Hypothesis, APT, Random Walk Theory
7		Investment Decision Theory (Problem solving)	CO1	R3	Comparing securities based on Sharpe, Treynor & Jenson's Alpha, M square, Coefficient of variation.
8		Indexing & Benchmarking (Only theory No problem solving)	CO1	R3	Index creation, Index funds, Calculation of Index values, Index investing, Benchmarking, Evaluation of portfolio
9		Technical Analysis (only basic overview No problem solving)	CO2 & CO4	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
10		Fixed Income Security Analysis (only basic overview No problem solving)	CO1	R1 & R2	Assess different fixed income instruments. Treasury, Corporate
11		Pricing of FIS & YTM calculation (Problem Solving)	CO1 & CO3	R1 & R2	Intrinsic Valuation of Irredeemable, Redeemable, Zero Coupon Bonds, Calculation of YTM
12		**Internal Test +** Duration & Convexity (Problem Solving)	CO1	R3	Evaluate Duration & Convexity measures, Types of Duration & impact of both on bond prices changes
13		**Presentation**	CO1, CO2, CO3 & CO4	NA	Develop practical application of theory

B. Practical Approach: Other activities

Sr. No.	Activity Name	Topic Covered	Learning outcomes	Source
1	Case study (current affairs)	CAPM, Technical analysis, Sharpe, Treynor & Jensen	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			
8	Use of Software and Labs	Excel session	Learn calculation of various portfolio parameters	MS- Excel
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 moneybhai.com & track it regularly. Design presentations based on it.

Prepared by: **Approved by:**
Faculty- **Specialisation Head**

Date: **Date:** **Date:**

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A. Execution:

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

B. Evaluation:

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

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**