SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Program : MBA Tech.				Semester : VIII	
Course : Financial Management				Module Code : MBAB08106	
Teaching Scheme				Evaluation Scheme	
Lecture (Hours per week)	Practical (Hours per week)	Tutorial (Hours per week)	Credit	Internal Continuous Assessment (ICA) (Marks - 50)	Term End Examinations (TEE) (Marks- 70 in Question Paper)
2	---	---	2	Marks Scaled to 30	Marks Scaled to 70

Prerequisite:

The course requires a thorough understanding of Financial Statements – Income Statement, Balance Sheet and Cash Flow Statement

Objectives:

1. To provide an introduction to essential aspects of Finance Theory and Practice and explain the financial aspect of various functional decisions.
2. To introduce the basic concept of risk and return.
3. To explain the application of financial tools in security valuation and capital budgeting.
4. To elucidate the application of various models and frameworks to evaluate financing decisions

Outcomes:

After completion of this course, students should be able to:

1. Take Finance related decisions of a firm
2. Apply the concept of Time Value of Money (TVM); return of projects.
3. Develop the ability to analyse risk and compute the return of projects
4. Design Capital Structure

Detailed Syllabus:

Unit	Description	Duration
1	**Financial Management- An overview** • Nature and scope of Financial Management • Major Finance decisions taken by Finance manager • Agency problem in Finance Readings: Financial Management, 2/e, Srivastava, R, & Misra, A. (2012). New Delhi, Oxford University, Press - Chapter 1 CO 1	2

Approved in Academic Council dated 11th October 2019 for Academic Year 2019-20

2	**Sources of Finance** • Role of Financial Markets • Segments of Financial Markets • Financial Products & Services Readings: Financial Management, 2/e, Srivastava, R, & Misra, A. (2012). New Delhi, Oxford University, Press - Chapter 20 CO 1	2
3	**Time Value of Money (TVM)** • Concept of TVM • Present Value (PV) and FV (Future Value) • PV and FV of an Annuity • Loan Amortization Schedule Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 2 CO 2	2
4	**Time Value of Money (TVM)** • Difference between Annuity and Annuity Due • PV of a Perpetuity • PV of Growing Annuity • Stated annual interest rate and Effective Annual Rate (EAR) Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 2 CO 2	2
5	**Capital Budgeting** • Principles & Techniques of Capital Budgeting • Computation of CFAT	2

	• Payback rule • ARR Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 2 CO 3	
6	**Capital Budgeting** • NPV • Profitability index • IRR and problems related to IRR • Modified IRR Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 2 CO 3	2
7	**Capital Budgeting** • Discounted payback • Ranking mutually exclusive projects • Effect of depreciation Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 2 CO 3	2
8	**Leverages** Operating Leverages Financial Leverages Combined Leverages Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 11 CO 3	2
9	**Concept and Measurement of Cost of Capital (CoC)** • Cost of Debt (Redeemable and Irredeemable) • Cost of Preference Shares (Redeemable and Irredeemable) Readings: Financial Management: Text, Problems and Cases, 8 /e,	2

	Khan & Jain , McGraw Hill Education, 2019- Chapter 11 CO 3	
10	**Concept and Measurement of Cost of Capital (CoC)** • Cost of Equity Capital • Cost Of Retained earnings • Weighted average cost of capital Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 11 CO 3	2
11	**Capital Structure Theory** • Basic concept of Capital structure; • NI Theory • NOI theory • Traditional Theory Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 19 CO 4	2
12	**Designing of Capital Structure** • Capital Structure Designing • EBIT-EPS analysis Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 20 CO 4	2
13	**Dividend Decision** • Irrelevance Theory of Dividends • MM theory Readings: Financial Management: Text, Problems and Cases, 8 /e,	2

	Khan & Jain , McGraw Hill Education, 2019- Chapter 20 CO 1	
14	**Dividend Decision** • Relevance Theory of Dividends • Walter's Model • Gordon's Model Readings: Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019- Chapter 20 CO 1	2
15	**Student project presentations** Readings: Financial Management, 2/e, Srivastava, R, & Misra, A. (2012). New Delhi, Oxford University,Press. Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019 CO 1,2,3,4	2
	Total	**30**

Text Books:

1. Financial Management, 2/e, Srivastava, R, & Misra, A. (2012). New Delhi, Oxford University, Press.
2. Financial Management: Text, Problems and Cases, 8 /e, Khan & Jain , McGraw Hill Education, 2019

Reference Books:

1. Brealey & Myers. (2012). *Principles of Corporate Finance*, 10/e, New Delhi, Tata Mc-Graw Hill.
2. Chandra, P. (2011). *Financial Management Theory & Practice*, 8/e, New Delhi, Mc-Graw Hill.
3. Ramanathan, S. (2014). *Accounting for Management*, New Delhi, Oxford University Press.
4. Parrina, R., & Kidwell, D. (2009). *Fundamental of Corporate Finance*, 1/e New Delhi, Wiley Publishing.

Internet references:

- www.financeprofessor.com
- www.icai.org, www.sebi.org
- www.crisilonline.com
- http://asia.wsj.com/

- http://www.economist.com/
- http://www/livemint.com
- http://www.thehindubusinessline.com/
- http://www.business-standard.com/
- http://economictimes.indiatimes.com/

Detail of Test: Concept Bases and Numerical based Tests

MT-01: Scope: Topics from Unit - 01 to 04 for 15 Marks
MT-02: Scope: Topics from Unit - 05 to 08 for 15 Marks
MT-03: Scope: Topics from Unit - 09 to 12 for 15 Marks

Two best out of three for 30 marks each
Test Marks – 30 Marks
Term Work – 20 Marks

Details of Term work: Projects/Presentations application of concepts from on Unit 02 to Unit 14.

Signature
(Prepared by Concerned Faculty/HOD)

Signature
(Approved by Dean)

SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Program : MBA Tech.				Semester : IX	
Course: Capstone Project - I				Module Code: MBAB09033	
Teaching Scheme				Evaluation Scheme	
Lecture (Hours per week)	Practical (Hours per week)	Tutorial (Hours per week)	Credit	Internal Continuous Assessment (ICA) (Marks - 100)	Term End Examinations (TEE) (Marks-0)
2	_	2	2	100	-

Pre-requisite:
Business Statistics, Business Research Methods, Operations Management, Marketing Management, Financial Analysis and Cost Accounting, Project Management

Objectives:
1. To prepare a review of literature and identify the research problem for the Capstone Project
2. To evolve proposed methodology for research or industrial projects or case study
3. To understand the practical application of research methods in business decision making

Course Outcomes:
After completion of the course, the student would be able to
1. Identify the problems in respective research area or business area and develop a research or an industrial project or case study
2. Analyze Primary and or Secondary data using respective tools.
3. Develop research paper/case study/solution to industry-based problems.

Detailed Syllabus:

Unit	Description	Duration
1	Define the major area of your study, Identify the research area and discuss the background of the Research Problem /Case Writing Guidelines/Live Project • Formulation of a research problem • Identifying the protagonist and dilemma Readings: Chapter 1 from Text Book 1 , Chapter 4 from Text Book 2 Reference Material: industry websites Class Activity: If any – Topic discussion CO - 1	6
2	Review of Relevant Literature in the proposed research area/ Case/Live Project: • Identifying the organization for the case study/live project and gathering data	6

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	b) MRP Processing c) Other Issues: Lot Sizing Methods (Silver Meal and Wagner-Whitin Heuristics), Lot-Sizing with Multiple Products, Safety Stock, Class Activity: MRP based on MPS Data (For Discrete / Continuous Process)	
4	Capacity Planning: a) Role of Capacity Planning b) Capacity Planning Techniques: Capacity Planning Using Overall Factor, Capacity Bills, Resource Profile, Capacity Requirement Planning, c) Scheduling Capacity: Finite Capacity Scheduling d) Capacity Utilization Monitoring Class Activity: Capacity Planning based on MPS and MRP data (For Discrete / Continuous Process)	3
5	Execution and Control of Operations a) Framework for Production Activity Control (PAC) b) PAC Techniques: Basic Shop-Floor Control, Lead Time Management, Gantt Charts, Priority Sequencing Rules, Vendor Scheduling and Follow-up	3
6	Scheduling Operation a) Scheduling Techniques: Deterministic Scheduling, Stochastic Scheduling, Class Activity: Simulation Model for Sequencing Rules	3
7	Operation Planning and Control (OPC) in Different Manufacturing Environment a) Focused Factory and Group Technology b) JIT Production System c) POS (Point of Sales) Based Manufacturing System d) Synchronous Manufacturing System e) Digitalized and IOT (Internet of Things) Enabled Manufacturing System f) 3D Printing Based Manufacturing System g) Servitization of Manufacturing Class Activity: Operation Planning and Control in any one of above system.	6
	Total	30

Prescribed Text:

Narasimhan, S.L., McLeavey, D.W. & Billington, P.J. (2010). Operation Planning and Inventory Control. Englewood Cliffs, NJ: Prentice-Hall.

Reference Books:

SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Program : MBA Tech.				Semester: IX	
Course : Investment Banking				Module Code : MBAB09004	
Teaching Scheme				Evaluation Scheme	
Lecture (Hours per week)	Practical (Hours per week)	Tutorial (Hours per week)	Credit	Internal Continuous Assessment (ICA) (Marks - 50)	Term End Examinations (TEE) (Marks- 70 in Question Paper)
2	---	---	2	Marks Scaled to 30	Marks Scaled to 70

Prerequisite:

- Financial Management

Objectives:

1. Understand the role of Investment Banks.

Course Outcomes:

After completion of the course, students would be able to:

1.Understand the concept of Investment Banking

2.The students will be equipped with procedure of raising fund from Financial markets through public issue.

3.To equip students with Alternative fund raising instruments like private placement transactions include venture capital investments, private equity investments, private debt placements, acquisitions, divestitures, and merchant banking.

Detailed Syllabus:

Unit	Description	Duration
1	**Overview of the Investment Banking:** Meaning, Services/functions of investment banking Regulatory and structure of investment banking. Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 2 CO - : 1	3
2	**Money Markets:** Structure and role of money markets in India and globally, New money market instruments - Call money, commercial paper, term money, notice money, treasury bills, gilt edged securities, certificate of deposit, repos Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 1. CO - : 1	3
3	Money Market: Bills Rediscounting, Inter Bank Participation Certificates etc. Valuation of Commercial Papers, Certificate Of Deposits & Treasury bills and Repurchase Orders. Regulatory authorities, guidelines and regulations for money market. Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 1. CO - : 1	3
4	**Capital Markets:** Significance of Indian and Global capital markets, Capital markets v/s money markets, Valuation of Right Issue, players –	3

	investors and companies, Primary and secondary markets in India and abroad Current developments, Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 1. CO - : 1	
5	Valuation of Right Issue. **Primary market:** Procedural aspects and Due diligence of prospectus or letter of offer, Pre-issue decision making and management. Underwriting obligation to the underwriters in case of under-subscription. Security Exchange Board Of India (SEBI) guidelines for public issues, Security laws / regulatory framework for governing Indian capital markets. Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 3. CO - : 2	3
6	Domestic Issue Management: Pricing of various fund raising instruments Net Asset Value method, book-building, book-building through on-line Initial Public Offering (IPO), reverse book-building Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 5. CO - : 2	3
7	Domestic Issue Management: eligibility to issue securities, fixed v/s book-building process, Exchange Traded Funds its varieties and guidelines. Basis of allotment of shares. Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 5. CO - : 2	3
8	**Buy-backs and Delisting:** Introduction to share repurchase or Share buy-back, Delisting of listed companies Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 9. CO - : 2	3
9	**Private Equity and Placement:** Assessment of Private Placement, Instruments used in private Placement, Private Equity and Venture Capital. **International Markets:** Instruments, Players Debt instruments – Global Depository Receipts(GDR), American Depository Receipts (ADR) Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter 10 and 8. CO - : 3	3
10	**International Markets:** Instruments, Players Debt instruments – Global Depository Receipts(GDR), American Depository Receipts (ADR), Indian Depository Receipts, External Commercial Borrowing, Foreign Currency Convertible Bonds, Various	3

	types of bonds, their characteristics, advantages and disadvantages, Foreign Bonds, euro bonds. Procedure for issue of instruments and their cost Off-shore fund arrangements, Loan syndication, Valuation of ADR & GDR. Reading: Subramanyam, P.G. (2011). *Investment Banking*. New Delhi, Tata Mc Graw Hill. Chapter8. CO - : 3	
	Total	**30**

Prescribed Text:

- Subramanyam, P.G. (2011) latest re-print . *Investment Banking*. New Delhi, Tata Mc Graw Hill.

Reference Books:

- Bhole, L.M. (2009). *Financial Institutions and Markets*, 5/e, New Delhi, Tata McGraw Hill.
- Pathak, B. V. (2013). *The Indian Financial System*, 3/e, New Delhi, Pearson.

Internet references:

- www.rbi.org.in
- www.sebi.gov.in

Any other information:

Details of Internal Continuous Assessment (ICA)

Term work would consist of Mid-term tests and Group Project/Presentation
There will be 2 mid-term tests during the course. The tests would be MCQ or short answer based questions

MT-01: for 30 Marks
MT-02: for 30 Marks
One best out of two Tests would be considered.
Test Marks – 30 Marks
Term Work – 20 Marks

Details of Term work: Projects/ Presentations/ Quiz

Signature
(Prepared by Concerned Faculty/HOD)

Signature
(Approved by Dean)

SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Program : MBA Tech.				Semester : IX	
Course : Management of Mergers and Acquisitions				Module Code : MBAB09007	
Teaching Scheme				Evaluation Scheme	
Lecture (Hours per week)	Practical (Hours per week)	Tutorial (Hours per week)	Credit	Internal Continuous Assessment (ICA) (Marks - 50)	Term End Examinations (TEE) (Marks- 70 in Question Paper)
2	---	---	2	Marks Scaled to 30	Marks Scaled to 70

Pre-requisite:

- Financial Management

Objectives:

1. To provide an in-depth understanding of various strategies of growth
2. To develop skills to identify the right target for M & A
3. To orient the various takeover and defense techniques
4. To orient aspects and intricacies of law and practical issues affecting and arising out of Mergers & Acquisitions
5. To develop skills to compute valuation of Business

Course Outcome:

After completion of the course, students would be able to:

1. Evaluate various growth strategies
2. Apply the various strategies of takeover and defence
3. Understand legal aspects related to M &A
4. Execute the methods of Valuation of business and use financing techniques to fund M & A

Detailed Syllabus:

Unit	Description	Duration
1	• Mergers & Acquisition Concepts • Corporate Restructuring Forms of Corporate Restructuring Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 1,2 CO -1	3

Approved in Academic Council dated 14th February 2020 for Academic year 2020-21

2	• M & A as Growth Strategy • Mergers & Acquisition Motives & Synergies Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 3,4 CO -1	3
3	• Take over and defence tactics • Intent of Target Companies Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 5,6 CO -2	3
4	• Company Act, 1956: Provisions relating to Amalgamations and Demerges. Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 7 CO -3	3
5	• Securities Exchange Board Of India (Substantial Acquisition of Shares & takeovers) Regulations, 2011 Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 9 CO -3	3
6	• Accounting for Amalgamations & Demergers Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 12 CO -3	3
7	• Funding of Acquisitions Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 14 CO -4	3
8	• Leveraged Buyout Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 15 CO -4	3
9	• Valuation of Target Companies • Asset based method • Relative valuation method • Dividend discount Model Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 16 CO -4	3
10	• Valuation of Target Companies • Enterprise DCF Model	3

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	Readings: Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, Vikas Publishing House, New Delhi – Chapter 16 CO -4	
	Total	**30**

Prescribed Text:

- Godbole, P. (2013). *Mergers, Acquisitions and Corporate Restructuring*, 2/e, latest reprint Vikas Publishing House, New Delhi.

References:

- Damodaran, A. (2011). *The Little Book of Valuation*, Wiley Publishing, Delhi.
- Patrick,G.,A.(2009). *Mergers, Acquisitions & Corporate Restructuring*, 4/e, Wiley Publishing, Delhi.

Any other information:

Term work would consist of Mid-term tests and Group Project/Presentation
There will be 2 mid-term tests during the course. The tests would be MCQ or short answer based questions

MT-01: for 30 Marks
MT-02: for 30 Marks
One best out of two Tests would be considered.
Test Marks – 30 Marks
Term Work – 20 Marks

Details of Term work: case Studies /Projects/ Presentations

Signature
(Prepared by Concerned Faculty/HOD)

Signature
(Approved by Dean)

SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Program : MBA Tech.				Semester: IX	
Course : Security Analysis				Module Code : MBAB09005	
Teaching Scheme				Evaluation Scheme	
Lecture (Hours per week)	Practical (Hours per week)	Tutorial (Hours per week)	Credit	Internal Continuous Assessment (ICA) (Marks - 50)	Term End Examinations (TEE) (Marks- 70 in Question Paper)
2	---	---	2	Marks Scaled to 30	Marks Scaled to 70

Pre-requisite:

- Financial Management
- Statistical Methods
- Macroeconomics

Objectives:

The students will be able to understand:

- Fundamental aspects of Investments.
- Risk and return on investment.
- Valuation of the securities

Course Outcomes:

After completion of the course, students would be able to:

1.Calculate intrinsic value of shares and bonds.
2.Calculate risk and return associated to different financial assets.
3.Make investment decisions related to financial assets.

Detailed Syllabus:

Unit	Description	Duration
1	**Risk and Return of Security:** Introduction, Return on common stocks under uncertainty, for a single stock Expected Return, Concept of Probability Distribution of Return. Co-movement of two-asset return, measuring covariance, definition and simple example, correlation coefficient. Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter- 4 CO - 1	3
2	**Risk and Return of Security:** Two asset portfolio case, expected return and variance analysis of returns of a two-asset portfolio. Simple numerical example and graphical illustration. Calculation of Beta, CAPM Model, SML. Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-4 CO - 1	3
3	**Security Market Indices:** Utility of Security Market Indices, Construction of Security Market Indices, Types of Security Market Indices in India, Limitations of Various Indices. Adjustment in Indices after addition and deletion of	3

	scrip. Readings: Sasidharan, K., & Mathews, A.K. (2011). Security Analysis and Portfolio Management, New Delhi, Tata Mc-Graw Hill. Chapter 5 CO - 3	
4	**Efficient Market Hypothesis(EMH):** Concept of Efficiency of Stock Markets, Forms of EMH, Empirical Tests of EMH in the Indian Market. Description of Tests of EMH. Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-9 CO - 3	3
5	**Fundamental Analysis:** Objectives and Beliefs of Fundamental Analysis, Framework for Fundamental Analysis, Concept of Intrinsic Value. Company Analysis. Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-13 CO - 3	3
6	**Fundamental Analysis:** Industry Analysis, Industry Life Cycle, Michael Portal 5 forces analysis, Economic Analysis, Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-15 CO - 3	3
7	**Technical Analysis:** Concept of Technical Analysis, The Dow Theory, Elliot Wave theory, Types of Charts. Price Patterns- Trend lines. Advanced Technical Tools, Academic Perspective of Technical Analysis. Concept of Technical Analysis Indicators Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-16 CO - 2	3
8	**Equity Stock Valuation Model:** Factors affecting valuation, Valuation Methods, Measure of Relative Value. Discounted Cash Flow (DCF) model, Two stage DCF model, Ratio methods. Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-13 CO - 2	3
9	**Bond Valuation:** Strategic Role of Bonds: An Investor's Point of View, Bond Terminology, Types of Bonds, Value of a Bond. Bond Returns, Assumptions underlying Yield Till Maturity. Bond Price Theorems, Accrued Interest and Riskiness of Bonds.	3

	Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-12 CO - 2	
10	**Bond Valuation:** Interest Rate Risk and Duration. Bond Price Volatility, Convexity, Immunization, Analysis of Deep Discount Bonds, Analysis of Convertible Bonds. Readings: Chandra P. Investment Analysis and Portfolio Management, 5e, New Delhi, Tata Mcgraw hills. Chapter-12 CO - 3	3
	Total	**30**

Prescribed Text:

- Chandra P (2017). *Investment Analysis and Portfolio Management*, 5e New Delhi, Tata Mc-Graw Hill.

- Reilley &Brown. (2013). *Investment Analysis and Portfolio Management*, New Delhi, Cengage.
- Sasidharan, K., & Mathews, A.K. (2011). Security Analysis and Portfolio Management, New Delhi, Tata Mc-Graw Hill.

Any other information:

Term work would consist of Mid-term tests and Group Project/Presentation

There will be 2 mid-term tests during the course. The tests would be MCQ or short answer based questions

MT-01: for 30 Marks
MT-02: for 30 Marks
One best out of two Tests would be considered.
Test Marks – 30 Marks
Term Work – 20 Marks

Details of Term work: Projects/Presentations application of concepts from on Unit 01 to Unit 11.

Signature
(Prepared by Concerned Faculty/HOD)

Signature
(Approved by Dean)

SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Program: MBA Tech.				Semester : X	
Course: Financial Analytics				Module Code: MBAB10009	
Teaching Scheme				Evaluation Scheme	
Lecture (Hours per week)	Practical (Hours per week)	Tutorial (Hours per week)	Credit	Internal Continuous Assessment (ICA) (Marks - 100)	Term End Examinations (TEE) (Marks)
2	---	---	2	Marks Scaled to 100	--

Prerequisite:

- Basic Excel
- Financial Management
- Financial Accounting

Objectives:

- To develop skills for valuation of Businesses by using MS- Excel
- To develop a basic understanding about financial analytics.
- To know how to deal with time series data using R codes to generate forecasting models that can be applied to enhance business performance.
- Utilize an overview framework of financial analytics to portfolio of assets using actual stock price data while optimizing risk and reward

Outcomes:

After completion of the course, students would be able to:

1. Use spreadsheet and R software for valuation of Businesses.
2. Understand time series data, create forecasts, and determine the efficacy of the estimates.
3. Create a portfolio of assets using actual stock price data while optimizing risk and reward.

Detailed Syllabus:

Unit	Description	Duration
1	**Quick introduction to Excel and financial forecast model** • Creating a financial Model Template CO-1	2
2	**Modeling Historical Statement** • Input historical numbers • Income statement and Balance sheet **Modeling Assumptions for Future Action** • Revenue drivers • Cost drivers CO-1	2
3	**Projecting Financials and Estimating Costs for** • Modeling revenue build-up • Modeling cost build-up	2

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	• Modeling Depreciation Schedule CO-1	
4	**Projecting Financials** • Modeling Working Capital Schedule • Modeling Cash flow statement • Debt Schedule, Circular References, and Finalizing the Model CO-1	2
5	**Discounted cash flow analysis** • Weighted Average Cost of Capital (WACC) • Cost of Debt • Cost of Equity • Market Risk Premium Performing Valuation and Sensitivity Analysis and Scenario Analysis CO-1	2
6	**Comparable company analysis** • Book Value • Market Value • Enterprise Value • Multiples CO-1	2
7	**Credit Risk Modeling** • Altman Z- score • KMV Model • Springate Model CO-1	2
8	**Introduction to Analytics and Financial Analytics** **Quick introduction to R** • Installing R Package: quantmod • Understanding data in finance, sources of data • Retrieving data from FRED/Yahoo CO-2	2
9	**Understanding stock price behaviour, time series analysis in finance** **Exploratory Data Analysis in Finance using R** • Cleaning and pre-processing data • Calculating Returns/ Log returns ▪ Daily ▪ Weekly ▪ Monthly) CO-2	2
10	**Building Models using Accounting Data**	2

	• Calculation of Standard Deviation (SD) • Calculating of Value at Risk (VaR) • Calculation of Expected shortfall (ES) CO-2	
11	**Elements of Forecasting** • Moving Average • Simple Moving Average • Exponential Smoothing CO-2	2
12	**Stationarity, Differencing, and Stationarity Testing** • Augumented Dickey-Fuller **Order of Integration** • Differencing • Second-Order Differencing • Seasonal Differencing CO-2	2
13	**Forecasting stock prices using machine learning** **ARIMA Model** Non-seasonal ARIMA model (p,d,q) Seasonal ARIMA model (P, D, Q) m CO-2	2
14	**Modern Portfolio Theory** • Volatility of a Portfolio • Correlation and Covariance • Efficient Frontier • Minimum Variance Portfolio • Diversification CO-3	2
15	**Introduction to Algorithmic Trading** Major algorithmic trading strategies: • Mean Reversion • Momentum Strategy • Statistical Arbitrage • Trend Following Strategy Back testing CO-3	2
	Total	30
Prescribed text:		

SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Reference Books:

- Goel Vikas, Handbook on Valuation of Securities and Financial Assets, 2e, 2019, Bloomsbury
- Samsuddin Asha, Financial Modeling Manual, 1e, 2015, BG consulting
- Paul Pignataro, Financial Modeling and valuation 1e, 2013, Wiley India

Internet references:

Software:

- MS EXCEL
- R programming Software (Open source)

Wi-fi connectivity for live cases

Any other information:

Details of Internal Continuous Assessment (ICA)

Test Marks :60 (2 lab-based test of 30 Marks each)

Term Work Marks: 40

Details of Term work: Projects/ Presentations/ Quiz

Signature
(Prepared by Concerned Faculty/HOD)

Signature
(Approved by Dean)

Approved in Academic Council dated 23.10.2020 for Academic Year 2020-2021

SVKM's Narsee Monjee Institute of Management Studies
Mukesh Patel School of Technology Management & Engineering

Program : MBA Tech.				Semester: X	
Course : Financial Risk Management				Module Code : MBAB10006	
Teaching Scheme				Evaluation Scheme	
Lecture (Hours per week)	Practical (Hours per week)	Tutorial (Hours per week)	Credit	Internal Continuous Assessment (ICA) (Marks - 50)	Term End Examinations (TEE) (Marks- 70 in Question Paper)
2	---	---	2	Marks Scaled to 30	Marks Scaled to 70

Prerequisite:

- Financial Management
- Security Analysis

Objectives:

Students will be able to:

1. Understand Financial Risk
2. Understand financial Risk management process
3. Understand and apply various approaches to risk management

Outcomes:

After completion of the course, students would be able to:

1. Demonstrate knowledge of the range of financial and financial related risks faced by organization
2. Understand the approach to risk management through risk identification, risk measurement and risk management (or mitigation)
3. Price financial derivative instruments

Detailed Syllabus:

Unit	Description	Duration
1	**Introduction to risk management and Risk management process,** Readings: Rajiv Srivastava, Derivatives and Risk Management 2/e, New Delhi: Oxford. Chapter 1 CO 1	2
2	**Risk identification. Various types of risks** – Market Risk-Beta measurement, Liquidity Risk, Interest rate Risk-Gap analysis, Duration, value at risk, Forex Risk-operating exposure, Credit Risk, Operational Risk-operating and financial leverage, Capital and Reputation Risk. Readings: Rajiv Srivastava, Derivatives and Risk Management 2/e, New Delhi: Oxford. Chapter 1 CO 1	2

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3	**Risk measurement and risk management, meaning** of derivatives, derivatives products, Students. Regulatory framework for options and futures. Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 1 CO 1	2
4	**Options and options terminology & Strategies** – Calls, Puts, American and European, Straddles, Strangles, Spreads and Synthetic option Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 10 CO 2	2
5	**Complex Options Strategies** Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 12 CO 2	2
6	**Options valuations Methods** – Black Scholes Method and Binomial Method Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 15 CO 3	2
7	**Options valuations Methods Put** - Call Parity & Monte Carlo Simulation. Readings: Rajiv Srivastava, Derivatives and Risk Management 2/e, New Delhi: Oxford. Chapter 10 &14 CO 3	2
8	**Option Greeks** – Delta, Gamma, Theta, Vega, Rho. Delta Hedging and Delta Gamma Hedging, Volatility Smile, Historical and implied volatility Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 19 & 20 CO 3	2
9	Basics of Futures, forward and future difference. Futures pay-offs, Long and Short futures, Speculations and Arbitrage. Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 5 CO 2	2
10	**Currency Futures & Stock Futures,**	2

	Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 2,3,4,5 &6 CO 3	
11	**Interest Rate Futures,** Index Futures & Commodity Futures. Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 2,3,4,5 &6 CO 3	2
12	**Commodity Futures.** Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 2,3,4,5 &6 CO 3	2
13	Portfolio Risk Management using Futures and Options: Features of Index Futures Contracts, Pricing of Index Futures Contracts, Stock Index Arbitrage. Elementary Investment Strategies, Trading Strategies of Options. Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 12 CO 3	2
14	Mechanics of interest rate Swaps, Volatility, currency swaps, constructions and valuation of swaps Readings: John C Hull, Options, Futures, and Other Derivatives 10/e, New Delhi: Pearson Education. Chapter 7 CO 3	2
15	Risk management and lessons from major derivative markets disasters Readings: Rajiv Srivastava, Derivatives and Risk Management 2/e, New Delhi: Oxford. Chapter 25 CO 1	2
	Total	**30**

Text Book:

1. Hull, J.C. (2010). *Options Futures and other Derivatives*, 10/e, Delhi, Pearson Education.

Reference Books:

1. Srivastava. (2014). *Derivatives and Risk Management*, 2 /e, New Delhi, Oxford University Press.
2. Derivatives & Financial Innovations: BSE Training Institute, Mumbai (latest print)

Detail of Test: MCQ based on concepts, applications and numerical
MT-01: Scope: Topics from Unit - 01 to 04 for 15 Marks
MT-02: Scope: Topics from Unit - 05 to 08 for 15 Marks
MT-03: Scope: Topics from Unit - 09 to 12 for 15 Marks
Two best out of three for 30 marks each

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Test Marks – 30 Marks
Term Work – 20 Marks

Details of Term work: Projects/Presentations application of concepts from on Unit 01 to Unit 11.

1. Class Test/ Assignment/Case Studies/Projects/ Presentations

Signature
(Prepared by Concerned Faculty/HOD)

Signature
(Approved by Dean)