

Business Administration

Course Number:	BUAD 353
Course Title:	DERIVATIVE SECURITIES
Credits:	3
Calendar Description:	This course discusses the valuation methods and hedging strategies of options, futures, swaps and other financial derivatives. It presents a balance of the institutional details, theoretical foundations, and practical applications.

Professor

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Learning Outcomes

Upon completion of this course student will be able to Analyze profit/loss of options, futures, swaps, and other derivatives Demonstrate sufficient knowledge of the pricing mechanism of derivatives. Trade derivatives as hedgers or speculators. Design strategies in portfolio management using various derivatives.

Course Objectives

This course will cover the following content: See weekly schedule

Evaluation Methods

Investment Practice	15%
In-class Assignments	20%

Notes

In order to pass this course, the student must obtain a weighted average of 50% or higher on exam. There will be no make-up or supplementary exams/quizzes. Class attendance and active class participation/contributions are expected.

Course Format

Lectures, in-class discussions, investment practice, in-class assignments, and exams.

Investment Practice - Individual

The investment practice component requires students to participate in the StockTrak Global Portfolio Simulations. If you already have a StockTrak account from last semester, you can continue using it. Otherwise please register using this link:

<https://www.stocktrak.com:443/members/registerstudent?className=Buad353-20>

The due date for registration is **January 15** and you are encouraged to register ASAP. You can start trading on January 1 and your last trading day is April 30.

