

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 <ul style="list-style-type: none"> • 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
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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.

