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

Elena Mitropolsky ***Course Captain***	**250-762-5445** **ext. 4524**	**K: C143**	**emitropolsky@okanagan.bc.ca**

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 Procedure

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 1and your last trading day is April 30.