



T-104
2022

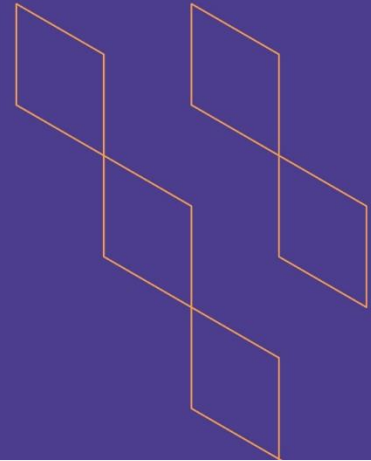
Course Specification





T-104
2022

Course Specification



Course Title: Advanced Investment Management
Course Code: FIN 421
Program: BSBA
Department: Finance
College: CBA
Institution: Prince Sattam Bin Abdulaziz University
Version:
Last Revision Date: 15th January 2023



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A. General information about the course:

Course Identification

1. Credit hours: 5

2. Course type

a. University College Department Track Others

b. Required Elective

3. Level/year at which this course is offered: 8th level

4. Course general Description

5. Pre-requirements for this course (if any): FIN 301

6. Co- requirements for this course (if any):

7. Course Main Objective(s)

This course extends the discussion started in the essential of investment course focused on stocks and bonds by looking at financial derivatives as major investment management tools. The goal of the course is to take closer look at each by answering the basic questions related to features, risks, rewards, determinants of investment value, and trading arrangements. In particular, the course aims to understand derivative contracts such as forward and futures and how they are used for hedging and speculation. The course will also enable students to explore variety of option contracts as well as models used for options valuation.

1. Teaching mode (mark all that apply)

No	Mode of Instruction	Contact Hours	Percentage
1.	Traditional classroom	55	100%
2.	E-learning		
3.	Hybrid <ul style="list-style-type: none"> • Traditional classroom • E-learning 		
4.	Distance learning		

2. Contact Hours (based on the academic semester)

No	Activity	Contact Hours
1.	Lectures	55
2.	Laboratory/Studio	
3.	Field	
4.	Tutorial	
5.	Others (specify)	





Total	55
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B. Course Learning Outcomes (CLOs), Teaching Strategies and Assessment Methods

Code	Course Learning Outcomes	Code of CLOs aligned with program	Teaching Strategies	Assessment Methods
1.0	Knowledge and understanding			
1.1	Enabling students to use variety of hedging strategies		Lecture Group discussion	Quizzes assignments Exams
1.2	Students will be capable to differentiate between spot markets and futures markets		Lecture Group discussion	Quizzes assignments Exams
1.3	Demonstrating the option contracts are traded and how it is valued		Lecture Group discussion	Quizzes assignments Exams
1.4	illustrate how some fixed income financial securities are traded.		Lecture Group discussion	Quizzes assignments Exams
2.0	Skills			
2.1	Interpersonal skills are developed through individual or group assignments, whole group and small		Lecture Mini project Case studies	Mini project
2.2	Develop critical thinking skills by providing a financial issue in financial segment		Lecture Mini project Case studies	Mini project
3.0	Values, autonomy, and responsibility			
3.1	Boost solve problem skills on futures and option contracts		Discussion	Assignment
3.2				
...				



C. Course Content

No	List of Topics	Contact Hours
1. 1	Part1: <ul style="list-style-type: none"> • Forward Contracts • Futures contracts • Hedging Using Forwards and Futures contracts 	15
2.	Part 2 Option contracts: <ul style="list-style-type: none"> • Call and Put option • Hedging strategies with options 	10
3	Option Valuation: <ul style="list-style-type: none"> • binomial tree model Black-Scholes-Merton option pricing model	10
4	Part 3: SWAP: <ul style="list-style-type: none"> • Pricing Swap • Transforming Assets and Liabilities Using Swaps 	10
5	Part 4: Corporate and Government Bonds <ul style="list-style-type: none"> • Basic Type of Corporate Bonds • Government Bonds • Bills and Notes • Mortgage-Backed Securities 	10
Total		55





D. Students Assessment Activities

No	Assessment Activities *	Assessment timing (in week no)	Percentage of Total Assessment Score
1	Mid Term Examination	9 th	25%
2	Quizzes	4 th , 6 th , and 8 th	15%
3	Mini Project with Presentation	9 th	10%
4	Final Term Examination	12 th and 13 th	50%

*Assessment Activities (i.e., Written test, oral test, oral presentation, group project, essay, etc.)

E. Learning Resources and Facilities

1. References and Learning Resources

Essential References	1. (required test book) Braford D., Jordan, & Thomas W. Miller. (2009). Fundamentals of Investment: Companies: McGraw- Hill. (5 th edition).
Supportive References	1. The Theory and Practice of Investment Management: Asset Allocation, Valuation, Portfolio Construction, and Strategies, 2nd Edition, Frank J. Fabozzi (Editor), Harry M. Markowitz (Editor) ISBN: 978-0-470-92990-2, April 2011. 2. Emery, Finnerty, & Stowe. (2007). Corporate Financial Management: Prentice Hall. Ogden, Jen, & O' Conner. (2003). Advance Corporate Finance: Prentice Hall
Electronic Materials	
Other Learning Materials	List Recommended Textbooks and Reference Material (Journals, Reports, etc)

2. Required Facilities and equipment

Items	Resources
facilities (Classrooms, laboratories, exhibition rooms, simulation rooms, etc.)	Lecture room with capacity at least 15 seat
Technology equipment (projector, smart board, software)	Computer with internet connection and unique data sets for each students depending on the class size. Computer Lab for MS Excel assignments



Items	Resources
Other equipment (depending on the nature of the specialty)	

F. Assessment of Course Quality

Assessment Areas/Issues	Assessor	Assessment Methods
Effectiveness of teaching	students	Indirect
Effectiveness of students assessment	students	Indirect
Quality of learning resources	students	Indirect
The extent to which CLOs have been achieved	students	Indirect
Other		

Assessor (Students, Faculty, Program Leaders, Peer Reviewer, Others (specify))

Assessment Methods (Direct, Indirect)

G. Specification Approval Data

COUNCIL /COMMITTEE	
REFERENCE NO.	
DATE	15th January 2023

