

Brief Course Outline

Course Title: 3312

Course Number and Section

MOS

3312A 550

Instructor Name(s): Srikanth Ramani

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Disclaimer: Information in the brief course outline is subject to change. The syllabus posted on OWL Brightspace is the official and authoritative source of information for the course.

Course Description:

This course studies derivative securities such as Forwards, Futures, Options, and Swaps. Topics include an introduction to the institutions and pricing of derivative securities in commodity, interest rate, and foreign exchange markets, the use of derivative securities for hedging, speculation, and arbitrage, and their role as a stabilizing mechanism in the economy

Learning Outcomes: one outcome per entry

explain the fundamentals of options, futures, swaps, and other derivative securities
understand hedging mechanisms and risk management
explain the general structure of derivative securities markets, price determination, and uses of derivative securities
apply derivative securities pricing models to real world data
calculate and apply trading strategies involving options

Textbooks and Course Materials:

Ivey Course pack

John C. Hull, "Fundamentals of Futures and Options Markets", Pearson Canada Education Inc., 9th edition, John C. Hull, University of Toronto (Recommended)

Methods of Evaluation: one assignment per entry

Assignment	Due Date mm/dd/yy	Weight - %
Assignment 1	October 30	7.5
Assignment 2	December 6	7.5
Midterm	October 21	30
Final Exam		40

Assignment	Due Date mm/dd/yy	Weight - %
Class Participation		15

Monday, August 24, 2026

Huron Brief Course Outline 2026/27

In-course Costs \$040.00

For Textbooks and Course Materials (below), you are required to include the cost of each textbook or other learning material.

Note whether there are any restrictions that would prevent a student from using a second-hand copy. Here is some suggested text:

- Required textbook: [author, title, edition, publisher, date]. Cost: [insert amount].
 - Or include the weblink of the textbook’s publisher site that includes the cost information.
- Students need to purchase this edition. Second-hand or older editions will not be sufficient.
- OR Students are welcome to purchase second-hand or earlier editions of this textbook.
- This course has an optional field trip that costs [insert amount].
- This course has a required field component that costs [insert amount].

In solidarity with the Anishinaabe, Haudenosaunee, Lūnaapéewak, and Chonnonton peoples on whose traditional treaty and unceded territories this course is shared.