

## Huron Brief Course Outlines

Fall/Winter 2023-2024

**Course Title:** Derivative Securities

**Course Number and Section**

MOS

3312A - 550

**Instructor Name(s):** Dr. Srikanth Ramani

**Instructor Email(s):** sramani3@uwo.ca

Disclaimer: Information in the brief course outline is subject to change. The syllabus posted on OWL 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:

- explain the fundamentals of options, futures, swaps, and other derivative securities
- explain the general structure of derivative securities markets, price determination, and uses of the derivative securities

### Textbooks and Course Materials:

- Options, Futures, and Other Derivatives, 11th Edition  
John C. Hull, University of Toronto (Recommended, but not required)

### Methods of Evaluation:

Assignment	Due Date mm/dd/yy	Weight - %
Assignment	TBA	4
Midterm	Oct 23	35
Participation	Ongoing	6
Quizzes	Ongoing	10
Final	Examination Period	40

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