**DAN Department of Managemen & Organizational Studies**

**Faculty of Social Science, Western University**

**Course Outline – Revision 1**

**Course: Derivatives – MOS 4312B**

**Section: 001 & 002**

**Instructor: Shahbaz Sheikh**

**Revision Date: March 27, 2020**

Given the University’s directive to move all Winter 2020 classes online beginning Wednesday, March 18, it is necessary to revise the course outline for MOS 4312 Derivatives. The purpose of this document is to communicate these revisions in a clear and concise manner. This document serves as a formal revision to the course outline. The revisions to the course evaluation scheme supersede previously agreed-upon course requirements.

**Table 1: Course Schedule\***

|  |  |  |  |
| --- | --- | --- | --- |
| **Week of** | **Original course content / learning outcomes** | **Revised course content / learning outcomes** | **Revised means of delivery** |
| **March 9** |  | N/A | N/A |
| **March 16** | Introduction to Binomial Trees | Introduction to Binomial Trees | online |
| **March 23** | Valuing stock options- B-S-M Model | Valuing stock options- B-S-M Model | online |
| **March 30** | The Greek Letters ;  Employee stock options | Not included | N/A |

\* This schedule is considered binding as of March 18, 2020.

**Table 2: Course Evaluation**†

|  |  |  |  |
| --- | --- | --- | --- |
| **Assessment/Component** | **Original weight** | **Revised weight** | **Revised / /Due date** |
| **Midterm Exam** | **35%** | **35%** | **Feb. 29** |
| **Excel Assignments (Three)** | **20%** | **35%** | **Assignment 3 due April 3** |
| **Final exam** | **35%** | **20%** | **April 16 - Online** |
| **Class Contribution** | **10%** | **10%** |  |
| **Total** | **100%** | **100%** |  |

† Note that previously completed assessments have been re-weighted. If circumstance change, revisions will be announced as “Revision 2” by April 3, 2020.