



Course Specification

— (Bachelor)

Course Title: **DERIVATIVES**

Course Code: **FIN-320**

Program: **B.SC. FINANCE**

Department: **DEPARTMENT OF ECONOMICS & FINANCE**

College: **COLLEGE OF BUSINESS ADMINISTRATION**

Institution: **UNIVERSITY OF HA'IL**

Version: Version three

Last Revision Date: 7-02-2024

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A. General information about the course:

1. Course Identification

1. Credit hours: (03)

2. Course type

A. ☐ University ☐ College ☒ Department ☐ Track ☐ Others
B. ☒ Required ☐ Elective

3. Level/year at which this course is offered: (6th / Third Year)

4. Course general Description:

The course deals with the basic knowledge about the derivatives markets functionality with the basic introduction of various derivatives. It introduces the use of derivatives in the financial system and their significance in the economy.

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

FIN-215 & FIN-312

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

None

7. Course Main Objective(s):

This course covers options, forward contracts, futures contracts, and swaps. By the end of this course students will have a good knowledge about the financial derivatives instruments, derivatives markets and the role of derivatives in financial markets.

2. Teaching mode (mark all that apply)

No	Mode of Instruction	Contact Hours	Percentage
1	Traditional classroom	45	100%
2	E-learning	0	0%
3	Hybrid <ul style="list-style-type: none"> Traditional classroom E-learning 	0	0%
4	Distance learning	0	0%



3. Contact Hours (based on the academic semester)

No	Activity	Contact Hours
1.	Lectures	45
2.	Laboratory/Studio	0
3.	Field	0
4.	Tutorial	0
5.	Others (specify)	0
Total		45

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	LIST the different types of derivatives and their properties	K3	Lecture Discussion	Direct: Mid & final exam Quiz Discussion Indirect: Course evaluation survey
1.2	DESCRIBE the mechanism of derivatives trading on derivative markets.	K3	Lecture Cooperative learning	Direct: Midterm exam Final Exam Indirect: Course evaluation survey
2.0	Skills			
2.1	FORECAST various risks and the fundamentals of derivatives	S2	Discussion Brainstorming	Direct: Mid-term exam Discussion Final Exam Indirect: Course evaluation survey
2.2	EVALUATE the various types of derivatives, their applications and role in economy.	S4	Lecture Cooperative learning	Direct: Report on financial reading or



Code	Course Learning Outcomes	Code of CLOs aligned with program	Teaching Strategies	Assessment Methods
				participation in workshop Final exam Direct: Mid-term exam Indirect: Course evaluation survey
2.3	<i>ANALYZE</i> the financial derivatives specificities and valuation through using calculations and problem solving	S5	Lecture Discussion	Direct: Report on activities Discussion Final exam Mid-term exam Indirect: Course evaluation survey
3	VALUES			
3.1	<i>Demonstrate the self-learning</i> for practical use of financial activities.	V1	Discussion Self-learning	Direct: Report on activities Research activities Indirect: Course evaluation survey

C. Course Content

No	List of Topics	Contact Hours
1.	Chapter 1. Introduction	6
2.	Chapter 2. Mechanics of Futures Markets	6
3.	Chapter 3. Hedging Strategies Using Futures	3
4.	Chapter 4. Determination of forward and future prices	3
5.	Chapter 5: Interest rate futures	3
6.	Chapter 6. Swaps	6
7.	Chapter 7. Mechanics of Options Markets	3
8.	Chapter 8. Value at risk	3
9.	Chapter 9: Binomial Trees in Practice	6
10.	Chapter 10: Credit derivatives	6
Total		45



D. Students Assessment Activities

No	Assessment Activities *	Assessment timing (in week no)	Percentage of Total Assessment Score
1.	Quiz 1 & 2	7 th & 13 th	10%
2.	Mid term	8 th	30%
3.	Activity reports and discussion questions etc.	3 rd , 6 th , 10 th	5%
4.	Research / activity report (extra-curricular)	3rd -14th	5%
5.	Final exam	16 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	Hull John "Fundamentals of Futures and Options Markets", 11th Edition, 2021, Pearson. CFA institute " Derivatives" 2022, ISBN: 978-1-119-85057-1
Supportive References	Gottesman, A. (2016). Derivatives essentials: An introduction to forwards, futures, options and swaps. John Wiley & Sons.
Electronic Materials	http://libsys.uoh.edu.sa:2048/login https://www.saudiexchange.sa/wps/portal/tadawul/knowledge-center/about/derivatives?locale=en https://www.youtube.com/channel/UChsr6yDbez7LYgRIAW_yYrw
Other Learning Materials	Saudi Digital Library, Electronic library , University of Hail

2. Required Facilities and equipment

Items	Resources
facilities (Classrooms, laboratories, exhibition rooms, simulation rooms, etc.)	Classroom
Technology equipment (projector, smart board, software)	Projector, smart board
Other equipment (depending on the nature of the specialty)	

F. Assessment of Course Quality

Assessment Areas/Issues	Assessor	Assessment Methods
Effectiveness of teaching	Chairperson & Peers (PAAAP) Class Observation (using class observation form) Students Course Evaluation Survey (CES)	Direct Indirect



Assessment Areas/Issues	Assessor	Assessment Methods
Effectiveness of Students assessment	Reviewer (faculty from the same department) Reviewing the exam paper Co-signing the grades. Unified Mid-term/Final Exams	Direct
Quality of learning resources	Instructor (Course Report). Students Course Evaluation Survey (CES)	Direct Indirect
The extent to which CLOs have been achieved	Instructor Direct Method (CLOs Assessment Form for all assessment. CLOs assessment survey by students	Direct Indirect
Other		

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

Assessment Methods (Direct, Indirect)

G. Specification Approval

COUNCIL /COMMITTEE	DEPARTMENT COUNCIL
REFERENCE NO.	
DATE	12/11/2023



المملكة العربية السعودية
وزارة التعليم
جامعة حائل
كلية إدارة الأعمال
قسم الاقتصاد والتمويل

التاريخ:

1445/04/28 هـ

2023/11/12 م

الموضوع:

محضر مجلس قسم الاقتصاد والتمويل الثالث
للعام الأكاديمي 1444 / 1445 هـ

رقم الموضوع (1)

الموضوع	كافة توصيف المقررات لبرنامج المالية على النموذج المحدث للمركز الوطني للتقويم والاعتماد الوطني 2023 Course Specifications of finance program On the updated form of the National Center for National Evaluation and Accreditation 2023
البرنامج	التمويل
التصنيف	شؤون الجودة
	Quality affairs

● مناقشة مجلس القسم:

ناقش مجلس القسم كافة توصيف المقررات لبرنامج المالية على النموذج المحدث للمركز الوطني للتقويم والاعتماد الوطني 2023. وذلك حسب التقرير المرفق.

The department council discussed on course specifications of finance program on the updated form of the National Center for National Evaluation and Accreditation 2023. As per the attached report.

● توصية مجلس القسم:

يوصي مجلس القسم بالموافقة على اعتماد كافة توصيف المقررات لبرنامج المالية على النموذج المحدث للمركز الوطني للتقويم والاعتماد الوطني 2023

The department council recommended approval of course specifications of finance program on the updated form of the National Center for National Evaluation and Accreditation 2023

التوقيع:

● مصادقة رئيس القسم / د. عبد الحميد الشمري



المملكة العربية السعودية
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1445/04/28 هـ
2023/11/12 م

الموضوع:

محضر مجلس قسم الاقتصاد والتمويل الثالث
للعام الأكاديمي 1445 /1444 هـ

• مصادقة أعضاء مجلس القسم على الموضوع (1)

الموضوع رقم	1	اعتماد موضوع / توصيف المقررات 2023 Approval of / course specifications- 2023	التوصية بالموافقة على توصيف المقررات 2023 Agree for / course specifications -2023
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الرقم	الاسم Name	الرقم الوظيفي UOH ID	التصويت Vote		التوقيع Signature
			موافق	غير موافق	
1	رئيس قسم الاقتصاد والتمويل د. عبدالحميد فرحان الشمري	2339580	✓		
2	د. عبدالكريم احمد عامر	7030662	✓		
3	د. محمد سيف الإسلام	7170032	✓		
4	د. إبراهيم عبد الرسول	7190188	✓		
5	د. فخري عالم	7150353	✓		
6	د. رايس احمد	7151492	✓		
7	د. ثاقب منير	7170065	✓		
8	د. مظهر حسين	7190419	✓		
9	د. طاهر اختر	7190412	✓		
10	د. شعيب خان	7180225	✓		
11	د. كوثر حمراني	7151012	✓		
12	د. ريجيس أرونا	7152432	✓		
13	د. عواطف الوحيشي	7190204	✓		
14	د. حبيب حسين خان	7190652	✓		
15	د. هاله الغزالي	7180506	✓		
16	د. وليد سعود الغصائب	2360650	✓		
17	د. سليمان عبدالله	7170062	✓		
18	د. وليد يوسف الشاعر	2340610	✓		