

FINA 365: Fin Derivatives: Futures & Opt

An in-depth analysis of options, futures, and other derivatives. Study financial derivatives whose prices are derived from the prices of other underlying securities. Provide students with a sound understanding of the significance of financial derivatives in the process of financial risk management. The types of contracts (derivative securities) studied include forwards, futures, options and swaps. Discuss each contract in detail with respect to its mechanics and institutional features, trading strategies, and equilibrium pricing relationships.

Credits: 3

Prerequisites/Permissions:

FINA 312 (C), B-school Major/Minor

Program:

Finance

COURSE DESCRIPTIONS