

FINA 6341 : Futures, Swaps, and Options

The purpose of this course is to introduce the student to financial derivatives, including options, swaps, futures and forward contracts and explain how they are used to transfer financial risk from risk-averse hedgers to speculators who are willing to accept this risk. Topics include hedging and trading strategies, portfolio insurance, and the valuation of financial derivatives, including the binomial model and the Black-Sholes model.

Credits 3

Course ID

007664

Requisites

FINA 5341 Requisite: FINA 5318, FINA 5319