

MBA 5341 : 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 riskaverse 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.

Prerequisite: [MBA 5318](#).

Credits 3

Course ID

006294

Requisites

[MBA 5341](#) Prerequisite: [MBA 5318](#)