

Financial Derivatives

	Financial	Derivativ	ves		
Course Code	FIN 619			Course Type	Specialization or Elective
Credit	3			Contact Hours	45 Hours
Prerequisites	FIN501			Co-Requisites	None
Duration	15 Weeks	\$		Class Type	Lecture
SolBridge GA	CCS Objectives	%	Learning Objectives		
1. Global Perspective302. Asian Expertise103. Creative Management Mind504. Cross Cultural Communication05. Social Responsibility10		Students will be equipped with conceptual and analytical tools needed for financial derivatives. Classroom case discussions and conceptual material will cover a wide range of countries from American, Europe and Asia. The objective of this course is to provide the students necessary knowledge to value and apply options, futures, swap and the other financial derivatives.			
Course Desc	ription				
The objective of this course is to provide the students necessary knowledge to value and apply options, futures, swap and the other financial derivatives. Fundamental financial concepts related to derivatives, futures and hedging of financial risks, financial options, pricing of futures and options, characteristics of swaps and their use in risk management, social responsibility, futures and option markets function and mechanism will be covered. We will focus on the application of derivatives at firms and financial institutions for hedging purposes and financial innovation in the global market.					
Learning and Teaching Structure					
The Course will be taught as a mixture of lectures, exercises and case studies. Each session will involve class discussion. In some instances, discussion will be on lectures; in others it will be on a finance case in the global market. You should read the cases, come to class, and participate in class discussion.					
Assessment		%	Text and Materials		
Attendance10Homework20Midterm Exam30Final Exam40		Hull, John, "Options, Futures, and Other Derivatives", 8 th edition, Pearson, 2012 Robert Bruner, " <i>Case Studies in Finance</i> ", 6 th edition, McGraw Hill, 2010			
		40	2010		, ,
Course conte	ent by Week	40	2010		
Course conte	ent by Week Overview, Glob	40 Dal Mark	et, Social Responsibility		
Course conto	ent by Week Overview, Glob Mechanics of F	40 bal Mark utures a	cet, Social Responsibility and Forward Markets		
Course conte	ent by Week Overview, Glob Mechanics of F Mechanics of O	40 Dal Mark utures a Options	ket, Social Responsibility and Forward Markets Markets		
Course conte	ent by Week Overview, Glob Mechanics of F Mechanics of O Trading Strates	40 Dal Mark utures a Options gies Inv	ket, Social Responsibility and Forward Markets Markets olving Options		
Course conte	ent by Week Overview, Glob Mechanics of F Mechanics of O Trading Strateg Hedging Strate	40 Deal Mark utures a options gies Inv egies Us	ket, Social Responsibility and Forward Markets Markets 'olving Options ing Futures		
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$ \begin{array}{c} \text{Primar Exam}\\ \hline \text{Course conte}\\ \hline 1\\ 2\\ 3\\ 4\\ 5\\ 6\\ 7\\ 8\\ \end{array} $	ent by Week Overview, Glob Mechanics of Fo Mechanics of O Trading Strateg Hedging Strate Binomial Trees Black-Scholes- Interest Rate;	40 Deal Mark utures a options gies Inv egies Us Merton Forward	ket, Social Responsibility and Forward Markets Markets rolving Options ing Futures Model 1 and Futures Prices		
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