

FINANCIAL DERIVATIVES



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FINANCIAL DERIVATIVES

UNIT-I:

Introduction to Derivatives:- Introduction-Evolution and significance-functions of Derivatives Markets-Types of Financial Derivatives-Players in Derivatives Market -- Trading Mechanism-Risk in Derivatives Trading - Types of Orders - Regulation of Derivatives Markets-Derivative Markets in India.(Theory Only)

UNIT-II:

Forward & Future Contracts : Concept-Features-Forward Contract-Future Contracts-Trading in Future Contracts-Comparison between Badla & Futures-Specifications of Future Contracts-Forwards Vs. Futures - Pricing of futures-Yielding no income, known income, known dividend-Hedging strategies using futures (including Problems)

UNIT-III:

Options: Concepts-Options Vs. Futures-Types-Trading with options-Basic principles-Hedging strategies using options. (Theory Only) - Valuation of Options-Factors determining option value-Binomial Option Pricing Model-single period -Black-Scholes Option Pricing Model-non dividend and dividend paying strategies-The Greeks of Black Scholes Model. (Including Problems)

UNIT-IV:

Swaps: Introduction-concept, Nature, Evolution, Features, Major Types of Swaps-Interest Rate Swaps-Currency Swaps-Commodity Swaps-Equity Index Swaps-Credit Risk in Swaps-Credit Swaps-Swaps to Manage Risk-Pricing and valuing Swaps (including problems).

UNIT V

Financial Engineering: Construction of option strategies in various market situations and their pay off; Betting on a large price decrease, betting on a small price increase. Exotic options: Compound, binary, barrier and Asian options, options involving several assets. Value at risk: Normal linear VaR, Historical simulation, value at risk for option portfolios.

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