



## Course Description – Curriculum

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**Subject :** 2604481 Financial Derivatives

FIN DEV

**Credits :** 3(3-0-6)

**Course Condition: Prerequisite:** 2604332

**Description :** Types of financial derivatives: futures contracts and options contracts; roles and functions of derivative markets; trading and mechanisms of futures markets; pricing models for futures contracts; applications of futures contracts in risk management; features of option-based derivatives; trading strategies for option contracts; option pricing models; Binomial model and Black-Scholes model; applications of options in risk management

