COURSE DETAIL

DERIVATIVES
Country Hong Kong
Host Institution University of Hong Kong
Program(s) University of Hong Kong
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics Business Administration
UCEAP Course Number 126
UCEAP Course Suffix
UCEAP Official Title DERIVATIVES
UCEAP Transcript Title DERIVATIVES
UCEAP Quarter Units 5.00
UCEAP Semester Units 3.30

Course Description
The course provides a comprehensive analysis on the properties of options and futures and offers a theoretical framework within which all derivatives can be valued and hedged. Course topics covered: Simple arbitrage relationships for forward and futures contracts, hedging and basis risk, stock index futures, swaps, trading strategies involving options, valuation of options using a binomial model and the Black-Scholes formula, options on stock indices, currencies and futures, and exotic options. Text: McDonald, Robert L., DERIVATIVES MARKETS. Assessment: in-class and tutorial performance, assignments, midterm exam, final exam.

Language(s) of Instruction
English

Host Institution Course Number
FINA0301/2322

Host Institution Course Title
DERIVATIVES

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Business & Economics

Course Last Reviewed

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