Derivative instruments

ECTS : 3

Enseignant responsable : Jerome MATHIS (https://www.jeromemathis.fr/aio)

Langue du cours : Français

Volume horaire : 36

Description du contenu de l'enseignement :

Chapter 1: Introduction to risk management and derivatives instruments

Chapter 2: Mechanics of Futures Markets

Chapter 3: Determination of Forward and Futures Prices

Chapter 4: Hedging Strategies Using Futures

Chapter 5: Interest Rates

Chapter 6: Interest Rate Futures

Chapter 7: Swaps

Chapter 8: Mechanics of Options Markets

Chapter 9: Properties of Stock Options

Chapter 10: Trading Strategies Involving Options

Chapter 11: Credit Derivatives

Compétences à acquérir :

The purpose of this course is to present the functioning of derivative products, namely forwards, futures, swaps and options, both in a risk management and speculation perspective.

Mode de contrôle des connaissances :

Examen final

Coefficient : 2.00

Bibliographie, lectures recommandées :

John C. Hull, "Options, Futures, and Other Derivatives", Pearson ed., 2018