

VEER NARMAD SOUTH GUJARAT UNIVERSITY, SURAT
FINANCIAL DERIVATIVES

Objectives:

The objective of this course is to give an in depth knowledge of the functioning of derivative securities market.

Contents:

Forward Contracts, Future Contracts, Other Derivative Securities, Types of Traders, Future Markets and the use of futures for Hedging, Forward and Futures Prices, Interest Rate Future Swaps, Options Market, Properties of Stock Option Prices, Trading Strategies Involving Options, Black-Scholes Option Model, Binomial Model, Options on Stock Indices, Currencies and Futures Contracts, General approach to Pricing Derivatives Securities, Derivative Securities, Derivatives Market in India.

References:

1. Vohra and Bagri, Futures and Options, Tata McGraw Hill.
2. Sridhar A.N., Futures and Options, SPD.
3. Redhead Keith, Financial Derivatives, Prentice Hall of India.
4. Bhalla, V.K., Investment Management, Security Analysis and Portfolio Management, S.Chand, 2001.
5. Hull, John C. Options, Futures and Other Derivative Securities, 2nd New Delhi, PHI, 1996.