

JSPF323: Fundamentals of Derivatives

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CREDIT – 2

Course workload

Using the table below, indicate the expected student workload for this Course.

Contact Hours	Group Work/ Supervised Learning Hours	Directed Learning Hours	Total Hours
20	10	30	60

Learning Outcomes for the Course

- Advanced understanding of derivative instruments, markets, and risk management
- Understand forward and futures contracts, pricing, and applications in hedging
- Recommend hedging positions based on option contracts, Interest and currency swaps, and forward rate agreements and trading strategies, pricing models,
- Develop option pricing using BSM model
- Analyse credit derivatives and value-at-risk

TOPICS COVERED

- Basics of derivatives
- Overview of Indian derivative markets
- Forward and futures
- Pricing forward and futures
- Introduction to hedging with futures
- Options
- Introduction to hedging with options
- Introduction to Interest rate swaps
- Introduction to Currency swap
- Introduction to Credit derivatives

For additional details, visit : <https://jagsom.edu.in/careertrack/>

Meet our faculty: <https://jagsom.edu.in/faculty-directory/>