

# 3635

## OPTIONS, FUTURES AND RISK MANAGEMENT

*"This is a logical finance course and easy to follow"*

### FINS3635

This subject forms part of the derivatives sub branch and acts as an introduction into derivative markets. This course is designed with a fundamental focus on the major areas of exchange traded options, futures contracts and fundamental pricing principles and hedging techniques in derivative markets. Furthermore, through undertaking this course students will learn the following topics of contract valuations and payoffs, arbitrage opportunities, risk management strategies, currency swap valuations and various methods for evaluating options.

Pre-requisites: FINS2624 Portfolio Management.

#### Structure of the course:

##### Semester 1:

5% Mini Assignment (usually Excel)

40% Mid Semester Exam

15% Assignment

40% Final Exam during Exam Period

##### Semester 2:

15% Assignment

40% Mid Semester Exam

45% Final Exam during Exam Period

\* Disclaimer: Semester 2 Assessment details may be subject to change

#### STUDENT REVIEW

*"The course is somewhat straightforward if you can follow the content every week. There is no group work involved. Most of the coursework is calculation based."*  
*"To do well - read the textbook, do as many questions as possible close to exams as they are heavily weighted."*

#### WHEN IS IT OFFERED

# 1

# 2

Lecture:  
Wednesday 1-3pm  
Tutorial:  
Tuesday, Wednesday