Course Outline

FN411: DERIVATIVES ANALYSIS

Semester 1/2021 (August 9 – November 27, 2021)

Number of Credit:

Prerequisite: FN312

Course Description:

Fundamental principles of derivatives, including futures, forward contracts, options, warrants, swaps, and real options, derivatives pricing models, strategies for speculating or hedging

Course Objectives:

The students who can complete this course should:

- Understand the characteristics of futures, forward, options, warrant, and swaps.
- Be able to price the above securities.
- Be able to design the proper strategies for speculating and hedging.

Class Time and Venue:

Date: Tuesday

Time: 2pm – 5pm

Venue: Remote classes via.....

Instructor:

Name: Anutchanat Jaroenjitrkam
Office Hours: by appointment
Email: anutchanat@tbs.tu.ac.th
Phone:

Main Text:

Recommended Texts & Materials

Suggested Readings:

Grading Criteria:

Expected Learning Outcomes:

Tentative Class Schedule:

Session/Date & Time	Topics	Activities/ Text & Materials*/ Media
10/08/2021	- Introduction to derivatives	
17/08/2021 *cancel and move to…	- Introduction to options - Basic options valuation	
24/08/2021	- Binomial options pricing model	
31/08/2021	- Black-Scholes-Merton options pricing model	
07/09/2021	- Greeks - Volatility smirk	
14/09/2021	- Options strategies for trading and risk management	
21/09/2021	- Introduction to futures market - Data from TFEX	
Mid-term week		
05/10/2021	- Forward and futures prices	
12/10/2021	- Hedging with futures	
19/10/2021	- Interest rate futures and swaps	
26/10/2021	- Interest rate futures and swaps	
02/11/2021	- Options on futures, currency derivatives and exotic options	
09/11/2021	- Introduction to structured products - Monte Carlo simulation	
16/11/2021	- Presentation and discussion	
23/11/2021	- Presentation and discussion - Q&A and wrap up	