

University of Pretoria Yearbook 2016

Financial derivatives 844 (GIA 844)

Qualification Postgraduate

Faculty [Gordon Institute of Business Science](#)

Module credits 12.00

Prerequisites No prerequisites.

Contact time 28 contact hours per 3 week cycle

Language of tuition English

Academic organisation Gordon Institute of Business S

Period of presentation Semester 1 or Semester 2

Module content

To demystify the use of derivatives. To price options, calculate and estimate volatility, to understand hedging and how to apply overlays, as well as becoming familiar with the warrants market.

The information published here is subject to change and may be amended after the publication of this information. The [General Regulations \(G Regulations\)](#) apply to all faculties of the University of Pretoria. It is expected of students to familiarise themselves well with these regulations as well as with the information contained in the [General Rules](#) section. Ignorance concerning these regulations and rules will not be accepted as an excuse for any transgression.