

University of Pretoria Yearbook 2018

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	Module is presented in English
Department	Gordon Institute of Business Science
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.

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