



# University of Pretoria Yearbook 2021

## Financial derivatives 844 (GIA 844)

**Qualification** Postgraduate

**Faculty** [Gordon Institute of Business Science](#)

**Module credits** 12.00

**NQF Level** 09

**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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