## CO04A1 Derivatives Market [4 Credits]

**Learning Objectives:** This course aims at providing an in-depth understanding of derivatives markets in terms of concepts, structure, instruments and trading strategies for profit and risk management.

### UNIT 1: Overview of Derivative Market (12 Hours)

### UNIT 2: Futures and Forward Markets (12 Hours)

### UNIT 3: Options Derivatives (12 Hours)

### UNIT 4: Volatility of Risk Measurement Options (12 Hours)

### UNIT 5: Currency and Commodity Derivatives (12 Hours)
Currency Forwards – Currency Futures – Currency Options – Pricing – Trading Strategies – Interest rate

### Suggested Readings:
14. Nick Battley, Introduction to Commodity Futures and Options, Irwin
17. J. D. Hamon, Advanced Commodity Trading Techniques, Windsor Books.