

# MBA 551 : Derivative Securities

This course is designed to expand students' understanding of derivative-related financial instruments & their use in investment & corporate finance situations. The course focuses on the practical applications of these instruments for speculation & tactical asset allocation strategies. Valuation models are explored and used within an arbitrage framework. The course develops basic mathematical tools necessary for analysis and pricing and covers forwards, futures, options, swap contracts, hedging, and derivatives-pricing models.

## **Grad Scheme**

Letter

**Credits** 3

## **Prerequisite Courses**

MBA 549