COURSE SYLLABUS

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YEAR COURSE OFFERED: 2018
SEMESTER COURSE OFFERED: Spring
DEPARTMENT: Finance
COURSE NUMBER: FINA4350
NAME OF COURSE: Derivatives I: Options
NAME OF INSTRUCTOR: Ramon Rabinovitch
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The information contained in this class syllabus is subject to change without notice. Students are expected to be aware of any additional course policies presented by the instructor during the course.
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Learning Objectives

FINA4350 is an advanced undergraduate elective course designed to give the student a thorough analysis of the theory of OPTIONS and its applications in practice. The emphasis of this course is on the use of options in risk management by investors and firms of all sizes.

Major Assignments/Exams

Your final letter grade in this course is based on a weighted average of the HW assignments scores and the scores of three exams, as explained in part E below.

The HW assignments and the three exams are the ONLY requirements for a grade in this course.

Required Reading
COURSE SYLLABUS


2. **Required readings:** "Characteristics and Risks of Standardized Options", Published by the Options Clearing Corporation – OCC. Go to [www.cboe.com](http://www.cboe.com) and then go to PRODUCTS. Scroll down to the bottom of the page.

3. Additional reading material **may** be assigned throughout the semester and become part of the required reading material for the course.

**Recommended Reading**

None

**List of discussion/lecture topics**

We will cover Chapters:

9: Mechanics of options markets.
11: Trading strategies involving options.
10: Properties of stock options.
15: Options on stock indices and currencies.
17: The Greek letters.
21: Interest rate options.
22: Exotic options and other nonstandard products.