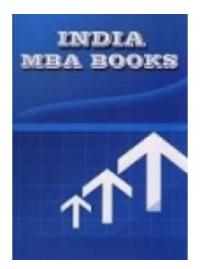
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Financial and Commodity Derivatives

UNIT-I

NN 1-1
Concept and type of derivatives; Participants - hedgers, speculators, arbitragers and scalpers; uses of derivatives; types of orders; derivative markets in India-current trends and future prospects
NNT II

undamentals of futures and forwards - concept of futures; trading mechanics; basics of stock index future; interest rate futures; currency futures (basics); use of futures for hedging; difference between forward and future contracts; clearing process INT-III

Types of options, trading strategies involving options; option pricing - black scholes option pricing model; Fundamental of swaps - introduction to swaps; interest rate swaps; currency swaps; mechanics of swap interest rate swap and currency swaps; swap pricing until the swap and currency swaps; swap pricing strategies involving options; option pricing - black scholes option pricing model; Fundamental of swaps - introduction to swaps; interest rate swaps; currency swaps; mechanics of swap interest rate swap and currency swaps; swap pricing swap in the swap and currency swaps; swap pricing swap in the swap and currency swaps; swap pricing swap and currency swaps; swap and

Introduction to Commodity Derivatives: Cereals, metals and energy products; History and Contemporary issues of Indian derivative markets; Future of Commodity Derivatives in India