

COURSE CODE: ***FIN532M***  
COURSE TITLE: **Derivatives and Options Pricing**  
DEPARTMENT: **Financial Management**

**TEXTBOOK:**

- Chance, D. 2003. Analysis of Derivatives for the Chartered Financial Analyst Program. Association for Investment Management and Research
- Hull, J. 2017. Fundamentals of Futures and Options Markets, latest edition. Prentice Hall.
- Brooks and Valbuzzi. 2017. Pricing and Valuation of Forward Commitments. CFA Institute
- Brooks and Gentle. 2017. Valuation of Contingent Claims. CFA Institute
- Strong and Rhoads. 2017. Derivatives Strategies. CFA Institute
- Rose and Chance. 2017. Credit Default Swaps. CFA Institute
- Jorion, P. (latest edition). Financial Risk Manager Handbook, Sixth Edition. John Wiley and Sons Inc.
- GARP, 2020. Financial Risk Manager (FRM) - Financial Markets and Products. Pearson
- Treasury Certification Program, Ateneo-BAP
- CFA Level 1 and Level 2, 2020.

**Websites:**

- <https://www.moneyandbanking.com>
- [www.bsp.gov.ph](http://www.bsp.gov.ph)
- [www.bis.org](http://www.bis.org) [www.imf.org](http://www.imf.org)
- [www.worldbank.org](http://www.worldbank.org)
- [www.garp.org](http://www.garp.org)
- [www.bloomberg.com](http://www.bloomberg.com)
- [www.reuters.com](http://www.reuters.com)