

COR1-GB.2311 Foundations of Finance Topic List

- Market structure
- Present value, yields & returns
- Equilibrium one period yields
- Arbitrage & the law of one price
- Portfolio theory
- Capital market equilibrium and the CAPM
- Introduction to capital budgeting (NPV, IRR, decision rules)
- Common stock valuation
- Fixed income securities: yield calculations, yield curve & forward rates, duration, swaps, risk & the term structure of interest rates
- Options
- Futures
- Market efficiency