

APPLICATIONS OF ARBITRAGE THEORIES

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COURSE: FINC-GB.3181.30 (B40.3181.30), Spring 2012
DATE: Mondays 2/6/2012 – 3/26/2012
TIME: 6:00 P.M.

SYLLABUS

PLEASE NOTE THAT SINCE THERE ARE ONLY 6 CLASSES TO THIS COURSE AND THERE IS NO TEXTBOOK USED, IT IS IMPERATIVE THAT YOU ATTEND ALL CLASSES.

SESSION I 2/6/2012	<u>ARBITRAGE</u> Synthetic Money Market Installment Sales Short Sales Embedded Options "Carry Markets" Rights Arbitrage
SESSION II 2/13/2012	Options Arbitrage Convertible Arbitrage
SESSION III 2/27/2012	<u>INDEX ARBITRAGE</u> Program trading – Index Funds – Tailing
SESSION IV 3/5/2012	<u>TAX ARBITRAGE, PART 1</u> Converting one type of income into a more favorably taxed type of income
SESSION V 3/19/2012	<u>HEDGED INVESTMENT STRATEGIES</u> Logically "Placing Your Bets" Long/Short Strategies - Market Neutral Strategies Closed-End Fund Arbitrage
SESSION VI 3/26/2012	<u>TAX ARBITRAGE, PART II</u> Hedging Low Basis Stock Making Hedge Fund Investing more tax friendly Review of transactions and preparation for take home final