

## **Derivative Securities**

Business Administration 316

Section: D100

Term: 2003 Fall

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Discussion Topics: This is an introductory course on derivative securities. These are securities whose payoffs depend on the values of other "underlying" securities. We will focus mainly options, forward contracts and future contracts. We will study the organizations of their markets, the mechanics of trading, trading strategies and, most importantly, pricing models for such securities.

Grading: (Subject to change)

20% Quizzes

40% Midterm Exam

40% Final Exam (non-cumulative)

100%

Required Texts: Hull, John. Fundamentals of Futures and Options Markets, 4th edition, Prentice Hall, ISBN#0130176028

Recommended Texts:

Materials/Supplies:

Prerequisite/Corequisite: BUS 312, BUS 336; 60 credit hours.

Student with credit for BUS 416 may not take BUS 316 for further credit.

Notes:

This outline is derived from a course outline repository database that was maintained by SFU Student Services and the University's IT Services Department. The database was retired in 2014 and the data migrated to SFU Archives in 2015.