

Derivative Securities

Business Administration 316

Section: D100

Term: 2004 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)

15% Problem Sets

35% Midterm Exam

50% Final Exam

100%

Required Texts: Hull, John. Fundamentals of Futures and Options Markets, 5th edition, 2005
Prentice Hall

ISBN #0131445650

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.