

First Day Assignment

FIN 832 – Derivatives and Risk Management Fall, 2016

Capital Federal Hall, Room 3035
Tuesdays & Thursdays, 1:00 - 2:15pm

Professor Koch

Required Text: John Hull, *Fundamentals of Futures and Options Markets*,
8th edition, 2014, or 9th edition, 2016.

1. The following documents are available on Blackboard and my Business School web site.
 - a. riskmgt.0.syllabus.FIN832.fall-2016.pdf -- syllabus
 - b. riskmgt.01.glossary.pdf -- glossary
 - c. 0_Futures & Options_Hull_Background Info.pptx -- review of basic statistics
 - d. 1_Futures & Options_Intro_Disasters & Operational Risk Mgt.pptx -- Introduction
 - e. 2_Futures & Options_Hull_Chap_1 & 2.pptx -- Notes: Hull, Chapters 1&2

You can access all my documents for this class on Blackboard:

<http://courseware.ku.edu>

Or on the following Business School Web Site:

<http://finpko.faculty.ku.edu/myssi/index.php?dir=FIN832/>

Bring copies of these five documents to the first class.

2. BEFORE THE FIRST CLASS:
 - a. & b. Read the syllabus and the glossary.
In the glossary focus on pages 1 & 2 covering forwards & futures.
(We'll cover swaps, options & the rest of this glossary, during the last half of the course.)
 - c. Read the Background Information power point file reviewing basic statistics concepts.
3. AT THE FIRST CLASS, we'll cover a., b., & c., and we'll begin covering d. & e.:
 - d. Derivatives Disasters & Operational Risk Mgt.
 - e. Hull, Chapters 1 & 2.

The last 3 documents listed in 1.c – 1.e. above provide my Power Point presentations for this material. We will cover much of this material during the first two lectures.