

SEMINARSKA NALOGA

OPCIJE IN DERIVATIVI

FAKULTETA ZA MANAGEMENT, UNIVERZA NA PRIMORSKEM

Seminarska naloga je edina obveznost pri predmetu *Opcije in derivativi*. Oceno dobite, ko oddate seminarsko nalogo. Rešitve lahko napišete na roko. Vaša obveznost je, da preberete izbrana poglavja v knjigi *John C. Hull, Options, Futures, and other Derivative Securities, Sixth edition, Prentice Hall, 2006* in rešite nekaj izbranih nalog.

Poglavje 1, Questions and Problems 1.5, 1.13, 1.14, 1.23. Assignment questions 1.29.

Poglavje 2, Questions and Problems 2.4, 2.15, 2.25. Assignment questions 2.29.

Poglavje 5, Questions and Problems 5.22, 5.23. Assignment questions 5.25.

Poglavje 7, Questions and Problems 7.11, 7.12. Assignment questions 7.22.

Poglavje 13, Questions and Problems 13.15, 13.25. Assignment questions 13.29.