

# Sundaram Derivatives Edition

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#### **Futures and Options (B40 - NYU**

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1 Sundaram, Rangarajan K and Sanjiv Das, Derivatives: Principles and Practice, Mcgraw Hill Book, 2010 2 as a replacement one can take any edition of the book by John C Hull, Options, Futures, and Other Derivatives | all these books are very similar, and most of the material will be covered in class anyway For Excel part: 3

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Required book: Hull John (H) Options, Futures and Other Derivatives, Prentice Hall, 8th ed The book is not a substitute for the lecture notes and class discussions Some topics and details are not covered by the book Recommended book: Sundaram Rangarajan and Sanjiv Das, Derivatives, Principles and Practice McCgraw-Hill/Irwin, 2010

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