

Course Descriptions NonDegree 2015-2016

Course Title Options and Futures
 Course Code EBC2053
 ECTS Credits 6,5
 Assessment Whole/Half Grades

| Period | Period | Start | End | Mon | Tue | Wed | Thu | Fri |
|--------|--------|-----------|----------|-----|-----|-----|-----|-----|
| 5 | | 11-4-2016 | 3-6-2016 | X/E | | | X/E | |

Level Intermediate

Coordinator Paulo Rodrigues For more information:p.rodrigues@maastrichtuniversity.nl

Language of instruction English

Goals This course offers an introduction to options, forward and futures contracts, the organisation of their markets, their properties, the determination of their price and their use in trading strategies.

Description The basic valuation models such as the binominal Option Pricing Model and the Black and Scholes Model will be presented and discussed. Investment and hedging strategies, involving stock indices, currencies and interest rates with these new financial instruments will be studied in detail.

Literature J.C. Hull, Fundamentals of Futures and Options Markets, 2008, Prentice Hall, 6th edition

Prerequisites Second-year finance course.
 Students should be familiar with risk and return and asset pricing concepts.
 Exchange students need to have taken at least one introductory finance course

An advanced level of English

Teaching methods PBL / Presentation / Assignment / Groupwork

Assessment methods Participation / Written Exam

Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

This course belongs to the following programme / specialisation

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| Bachelor Economics and Business Economics Specialisation Economics | IBE Electives |
| Bachelor Economics and Business Economics Specialisation Economics and Management of Information | Free Electives |
| Bachelor Economics and Business Economics Specialisation International Business Economics | Business Elective |
| Bachelor Economics and Business Economics Specialisation International Business Economics | Major Finance |
| Bachelor Econometrics and Operations Research | Business & Economics Electives |
| Bachelor International Business Specialisation Emerging Markets | Major Finance |
| Bachelor International Business | Business Electives (Major Accounting) |
| Bachelor International Business | Business Electives (Major Information Management) |
| Bachelor International Business | Business Electives (Major Marketing) |
| Bachelor International Business | Business Electives (Major Organisation) |
| Bachelor International Business | Business Electives (Major Strategy) |
| Bachelor International Business | Business Electives (Major Supply Chain Management) |
| Bachelor International Business | Major Finance |
| SBE Exchange Bachelor | Bachelor Exchange Courses |
| SBE Exchange Master | Bachelor Exchange Courses |
| SBE Non Degree Courses | Bachelor Courses |