

## 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							
Teaching methods	An advanced level of English PBL / Presentation / Assignment / Groupwork							
Assessment methods	Participation / Written Exam							
Evaluation in previous academic year	For the complete evaluation of this course please click <a href="http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM">http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM</a>							
This course belongs to the following programme / specialisation	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				