

# Course Descriptions Exchange 2018-2019

Course Title Options and Futures  
 Course Code EBC2053  
 ECTS Credits 6,5  
 Assessment None

| Period | Start     | End      | Mon | Tue | Wed | Thu | Fri |
|--------|-----------|----------|-----|-----|-----|-----|-----|
| 5      | 15-4-2019 | 7-6-2019 | 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 <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

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| This course belongs to the following programme / specialisation | Bachelor Economics and Business Economics - Economics                               | IBE Electives                                      |
|   | Bachelor Economics and Business Economics - Emerging Markets                        | Business Electives                                 |
|   | Bachelor Economics and Business Economics - Emerging Markets                        | Major Finance                                      |
|   | Bachelor Economics and Business Economics - Economics and Management of Information | Free Electives                                     |
|   | Bachelor Economics and Business Economics - International Business Economics        | Business Electives                                 |
|   | Bachelor Economics and Business Economics - International Business Economics        | Major Finance                                      |
|   | Bachelor Econometrics and Operations Research                                       | Business & Economics Electives                     |
|   | Bachelor International Business - 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  |  |