

Course Descriptions None 2014-2015

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

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	13-4-2015	5-6-2015	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

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	Major Finance
Bachelor Econometrics and Operations Research	Business & Economics Electives
Bachelor International Business	Business Electives
Bachelor International Business	Major Finance
SBE Exchange Bachelor	Bachelor Exchange Courses
SBE Exchange Master	Bachelor Exchange Courses
SBE Non Degree Courses	Bachelor Courses