

Course Descriptions None 2020-2021

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| 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 | 12-4-2021 | 28-5-2021 | X | | | X | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 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 | PLEASE NOTE THAT THE INFORMATION ABOUT THE TEACHING AND ASSESSMENT METHOD(S) USED IN THIS COURSE IS WITH RESERVATION. THE INFORMATION PROVIDED HERE IS BASED ON THE COURSE SETUP PRIOR TO THE CORONAVIRUS CRISIS. AS A CONSEQUENCE OF THE CRISIS, COURSE COORDINATORS MAY BE FORCED TO CHANGE THE TEACHING AND ASSESSMENT METHODS USED. THE MOST UP-TO-DATE INFORMATION ABOUT THE TEACHING/ASSESSMENT METHOD(S) WILL BE AVAILABLE IN THE COURSE SYLLABUS. 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 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| This course belongs to the following programme / specialisation | <table border="1"> <tr> <td>Bachelor Economics and Business Economics - Economics</td> <td>Year 3 International Business Economics Elective(s)</td> </tr> <tr> <td>Bachelor Economics and Business Economics - Emerging Markets</td> <td>Year 3 Elective Course(s)</td> </tr> <tr> <td>Bachelor Economics and Business Economics - Economics and Management of Information</td> <td>Year 2+3 Elective Course(s)</td> </tr> <tr> <td>Bachelor Economics and Business Economics - International Business Economics</td> <td>Year 3 Business Elec(s) - Maj Inf Mgmt</td> </tr> <tr> <td>Bachelor Economics and Business Economics - International Business Economics</td> <td>Year 3 Business Elec(s) - Maj Macro</td> </tr> <tr> <td>Bachelor Economics and Business Economics - International Business Economics</td> <td>Year 3 Business Elec(s) - Maj Micro</td> </tr> <tr> <td>Bachelor Economics and Business Economics - International Business Economics</td> <td>Year 3 Core Course(s) - Maj Finance</td> </tr> <tr> <td>Bachelor Econometrics and Operations Research</td> <td>Year 3 Elective Course(s)</td> </tr> <tr> <td>Bachelor Fiscal Economics</td> <td>Year 3 Elective Course(s)</td> </tr> <tr> <td>Bachelor International Business - Emerging Markets</td> <td>Year 3 Elective Course(s)</td> </tr> <tr> <td>Bachelor International Business</td> <td>Year 3 Business Elec(s) - Maj Accounting</td> </tr> <tr> <td>Bachelor International Business</td> <td>Year 3 Business Elec(s) - Maj Inf Mgmt</td> </tr> <tr> <td>Bachelor International Business</td> <td>Year 3 Business Elec(s) - Maj Marketing</td> </tr> <tr> <td>Bachelor International Business</td> <td>Year 3 Business Elec(s) - Maj Org</td> </tr> <tr> <td>Bachelor International Business</td> <td>Year 3 Business Elec(s) - Maj SCM</td> </tr> <tr> <td>Bachelor International Business</td> <td>Year 3 Business Elec(s) - Maj Strategy</td> </tr> <tr> <td>Bachelor International Business</td> <td>Year 3 Core Course(s) - Maj Finance</td> </tr> <tr> <td>SBE Exchange Bachelor</td> <td>Bachelor Exchange Courses</td> </tr> <tr> <td>SBE Exchange Master</td> <td>Bachelor Exchange Courses</td> </tr> <tr> <td>SBE Non Degree Courses</td> <td>Bachelor Courses</td> </tr> <tr> <td>Pre-master Financial Economics</td> <td>Disciplinary Course(s)</td> </tr> <tr> <td>Pre-master International Business specialisation Strategic Corporate Finance</td> <td>Disciplinary Course(s)</td> </tr> <tr> <td>Pre-master International Business specialisation Sustainable Finance</td> <td>Disciplinary Course(s)</td> </tr> </table> | | | | | | | Bachelor Economics and Business Economics - Economics | Year 3 International Business Economics Elective(s) | Bachelor Economics and Business Economics - Emerging Markets | Year 3 Elective Course(s) | Bachelor Economics and Business Economics - Economics and Management of Information | Year 2+3 Elective Course(s) | Bachelor Economics and Business Economics - International Business Economics | Year 3 Business Elec(s) - Maj Inf Mgmt | Bachelor Economics and Business Economics - International Business Economics | Year 3 Business Elec(s) - Maj Macro | Bachelor Economics and Business Economics - International Business Economics | Year 3 Business Elec(s) - Maj Micro | Bachelor Economics and Business Economics - International Business Economics | Year 3 Core Course(s) - Maj Finance | Bachelor Econometrics and Operations Research | Year 3 Elective Course(s) | Bachelor Fiscal Economics | Year 3 Elective Course(s) | Bachelor International Business - Emerging Markets | Year 3 Elective Course(s) | Bachelor International Business | Year 3 Business Elec(s) - Maj Accounting | Bachelor International Business | Year 3 Business Elec(s) - Maj Inf Mgmt | Bachelor International Business | Year 3 Business Elec(s) - Maj Marketing | Bachelor International Business | Year 3 Business Elec(s) - Maj Org | Bachelor International Business | Year 3 Business Elec(s) - Maj SCM | Bachelor International Business | Year 3 Business Elec(s) - Maj Strategy | Bachelor International Business | Year 3 Core Course(s) - Maj Finance | SBE Exchange Bachelor | Bachelor Exchange Courses | SBE Exchange Master | Bachelor Exchange Courses | SBE Non Degree Courses | Bachelor Courses | Pre-master Financial Economics | Disciplinary Course(s) | Pre-master International Business specialisation Strategic Corporate Finance | Disciplinary Course(s) | Pre-master International Business specialisation Sustainable Finance | Disciplinary Course(s) |
| Bachelor Economics and Business Economics - Economics | Year 3 International Business Economics Elective(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Economics and Business Economics - Emerging Markets | Year 3 Elective Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Economics and Business Economics - Economics and Management of Information | Year 2+3 Elective Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Economics and Business Economics - International Business Economics | Year 3 Business Elec(s) - Maj Inf Mgmt | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Economics and Business Economics - International Business Economics | Year 3 Business Elec(s) - Maj Macro | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Economics and Business Economics - International Business Economics | Year 3 Business Elec(s) - Maj Micro | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Economics and Business Economics - International Business Economics | Year 3 Core Course(s) - Maj Finance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Econometrics and Operations Research | Year 3 Elective Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor Fiscal Economics | Year 3 Elective Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business - Emerging Markets | Year 3 Elective Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business | Year 3 Business Elec(s) - Maj Accounting | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business | Year 3 Business Elec(s) - Maj Inf Mgmt | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business | Year 3 Business Elec(s) - Maj Marketing | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business | Year 3 Business Elec(s) - Maj Org | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business | Year 3 Business Elec(s) - Maj SCM | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business | Year 3 Business Elec(s) - Maj Strategy | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bachelor International Business | Year 3 Core Course(s) - Maj Finance | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SBE Exchange Bachelor | Bachelor Exchange Courses | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SBE Exchange Master | Bachelor Exchange Courses | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| SBE Non Degree Courses | Bachelor Courses | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Pre-master Financial Economics | Disciplinary Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Pre-master International Business specialisation Strategic Corporate Finance | Disciplinary Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Pre-master International Business specialisation Sustainable Finance | Disciplinary Course(s) | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |