

Course Descriptions None 2024-2025

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

Period	Start	End	Mon	Tue	Wed	Thu	Fri
5	14-4-2025	8-6-2025	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 The basic valuation models such as the binomial 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 This course has been cancelled for the:
* pre-master Financial Economics
* pre-master International Business specialisation Strategic Corporate Finance
* pre-master International Business specialisation Sustainable Finance
See the Bachelor Education and Examination Regulations for more information.

The following rule applies to pre-master Financial Economics students who started the programme prior to academic year 2022-2023.

And also to pre-master students who started the programme prior to academic year 2023-2024.

Specifically:

* Pre-master International Business specialisation Strategic Corporate Finance
* Pre-master International Business specialisation Sustainable Finance

TRANSITIONAL REGULATION (EBC2053):

Students who have not been able to successfully complete "Options and Futures" (EBC2053) before 2024-2025, do not comply with the requirement to successfully complete the pre-master in two academic years. Therefore, no additional examination options will be available.

This course is in transition for the bachelor Fiscal Economics.

See the Bachelor Education and Examination Regulations for more information.

The following rule applies to bachelor Fiscal Economics students.

TRANSITIONAL REGULATION (EBC2053):

The bachelor Fiscal Economics has been discontinued.

There will be repeat education for year 1 and year 2 courses up to and including academic year 2025-2026 and exam-only up to and including academic year 2026-2027. For year 3 courses there will be repeat education up to and including 2026-2027 and exam-only up to and including academic year 2027-2028.

Whether a course is in transition, cancelled, or replaced may depend on the cohort you are in. Sometimes there are additional criteria. It is therefore very important to carefully read the EER and any addendum so you can apply the rules to your individual situation.

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 - Economics	Year 3 Business 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	Transitional Regulation
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	Cancelled
Pre-master International Business specialisation Strategic Corporate Finance	Cancelled
Pre-master International Business specialisation Sustainable Finance	Cancelled