

Course Descriptions Bachelor 2019-2020

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

Period	Period	Start	End	Mon	Tue	Wed	Thu	Fri
5		14-4-2020	5-6-2020	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 - 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 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
	Pre-master International Business specialisation Strategic Corporate Finance	Disciplinary Course(s)
	Pre-master International Business specialisation Sustainable Finance	Disciplinary Course(s)
	SBE Exchange Bachelor	Bachelor Exchange Courses
	SBE Exchange Master	Bachelor Exchange Courses
	SBE Non Degree Courses	Bachelor Courses