

Course Descriptions Exchange 2022-2023

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	17-4-2023	9-6-2023	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. A RE-EMERGENCE OF THE CORONAVIRUS AND NEW COUNTERMEASURES BY THE DUTCH GOVERNMENT MIGHT FORCE COORDINATORS 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 This course is in transition for the pre-master Financial Economics.

The following rule applies to pre-master Financial Economics students who started the programme prior to academic year 2022/23.

TRANSITIONAL REGULATION (EBC2053):

Students who did not pass the course EBC2053 can register "exam only".

See the Transitional Regulations section in the Bachelor Education and Examination Regulations for more information.

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 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
Pre-master International Business specialisation Strategic Corporate Finance	Disciplinary Course(s)
Pre-master International Business specialisation Sustainable Finance	Disciplinary Course(s)
Transitional Regulations	See prerequisites
SBE Exchange Bachelor	Bachelor Exchange Courses
SBE Exchange Master	Bachelor Exchange Courses
SBE Non Degree Courses	Bachelor Courses