

COURSE DETAIL

OPTIONS AND FUTURES

Country

Netherlands

Host Institution

Maastricht University - School of Business and Economics

Program(s)

Business and Economics, Maastricht

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

165

UCEAP Course Suffix**UCEAP Official Title**

OPTIONS AND FUTURES

UCEAP Transcript Title

OPTIONS & FUTURES

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course provides an introduction to options, forward contracts, and futures contracts. This includes the organization of their markets, their properties, the determination of their price, and their use in trading strategies. It discusses basic valuation models such as the bi-nominal Option Pricing Model and the Black and Scholes Model. The course builds on these financial instruments to cover, in detail, investment and hedging strategies, involving stock indices, currencies, and interest rates.

Language(s) of Instruction

English

Host Institution Course Number

EBC2053

Host Institution Course Title

OPTIONS AND FUTURES

Host Institution Course Details

<http://code.unimaas.nl/Code/Display?intCalendarID=26&intBAMA=3&SearchString=EBC...>

Host Institution Campus

Maastricht University

Host Institution Faculty**Host Institution Degree****Host Institution Department**

School of Business and Economics

Course Last Reviewed

2020-2021

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