

# 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 Campus**

Maastricht University

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

School of Business and Economics

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