



Announcement WiSe 2016/2017

Interdisciplinary Seminar:

Applied Capital Markets

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Area: / Modulnr.: Interdisciplinary Modules / MA8029

Course Structure: Lecture: 2h

Content: This seminar provides insight into the basic derivatives in financial markets. It treats the design and valuation of futures and options on stocks, stock market indices, synthetic government bonds and short-term interest rates as well as the application to portfolio hedging problems. Furthermore, it provides an introduction into rules and regulation on exchanges by referring to the Eurex Exchange Rules.

Following this Seminar, we offer the best students the opportunity to obtain a certificate for "Certified Exchange Trader Eurex" at EUREX. This exam will take place on the 16th of december 2016 at the Technical University Munich (but is performed by EUREX) and costs about 250 EUR. To pass the Seminar it is not necessary to acquire the EUREX certification. If a certification is desirable, but a test on that date is not possible, the test may be taken by appointment directly at EUREX Academy in Frankfurt.

Audience: MSc Mathematics, Mathematical Finance and Actuarial Science

Prerequisite: MA8020 (Basics in Equity and Option Trading)

Literature: Eurex Trader Examination Tutorial Handbook
Eurex Products Brochure
Eurex System Training Trading
Eurex Exchange Rules
Hull, J.: Options, Futures and Other Derivatives

Certificate: Exam, 2 CP

Location: Parkring 11/ Garching-Hochbrück