



Announcement WiSe 2017/2018 Lecture in Mathematical Finance

Applied Capital Markets

Prof. Dr. Rudi Zagst

Area: / Modulnr.: Interdisciplinary Modules / MA 9977

Course Structure: Seminar: 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. For a deeper insight, students also have to work out and present a real-world capital market case study as a team exercise.

Following this seminar, we offer the opportunity to obtain a certificate for "Certified Exchange Trader Eurex". This exam will take place at the Technical University Munich (but is performed by EUREX) and costs about 250 EUR. However, to pass the seminar it is not necessary to acquire the EUREX certification.

Audience: MSc Finance & Information Management

Prerequisite: MA 9974 (Trading Seminar/FIM)

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

Certificate: 4 ECTS

Location/ Time: TBA