



**Announcement WiSe 2019/20  
Interdisciplinary Seminar:  
Applied Capital Markets**

**Prof. Dr. Rudi Zagst & Sabina Meder**

**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