

Announcement WiSe 2020/21

Überfachliche Grundlagen/Interdisciplinary Seminar

Applied Capital Markets

Sabina Meder & PD Dr. Aleksey Min

- Area: / Modulnr.:** Überfachliche Grundlagen / Interdisciplinary Modules / MA8029
- Course Structure:** Block seminar: 28 contact hours
- Content:** This seminar provides an 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 Eurex Exchange Rules.
- Audience:** MSc Mathematics, Mathematical Finance and Actuarial Science
- Prerequisite:** MA8020 (Basics in Equity and Option Trading)
- Literature:** Trading Derivatives Handbook-Tutorial Workbook
Eurex Products Brochure
Eurex System Training Trading
Eurex Exchange Rules & Conditions of Trading
Hull, J.: Options, Futures and Other Derivatives
- Certificate:** Exam, 2 CP Überfachliche Grundlagen / Interdisciplinary
Following the exam of this seminar, we offer the best students the opportunity to obtain a certificate for "Certified Derivatives Trader". The corresponding certification exam is performed by EUREX and costs about 250 EUR. To pass the seminar and to get 2 CP, it is not necessary to acquire the certification. If a certification is desirable, the test may be taken by appointment directly at Capital Market Academy EUREX/Deutsche Börse in Frankfurt.
- Location:** see TUMonline