

Announcement WiSe 2022/23

FIM-Seminar

Applied Capital Markets

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Area: / Modulnr.:	MA9977
Course Structure:	Block seminar
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 Finance & Information Management
Prerequisite:	MA9972 (Discrete Time Finance/ FIM, recommended), MA9982 (Trading Seminar, recommended) or MA9973 (Continuous Time Finance, recommended)
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:	3 ECTS, Presentation
Location:	see TUMonline