UCL Université catholique de Louvain

MGEST2164

2012-2013

Derivative Securities

5.0 credits	30.0 h	2q

Teacher(s) :	Platten Isabelle ;
Language :	Français
Place of the course	Mons
Prerequisites :	MGEST2109 ' Corporate Finance
Main themes :	1. Futures markets 2. Futures hedging 3. Determining futures prices 4. Futures rates 5. Swaps 6. The properties of options and basic options strategies 7. Evaluating options in discrete time and continuous time 8. Stock options, currency options, indices, futures 9. Managing options positions 10. Volatility
Aims :	On completion of this course, students will have a working knowledge of futures, swaps and options and how these contracts are used in risk hedging and assessment. *The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".*
Evaluation methods :	' Written examination ' Continuous assessment
Teaching methods :	' Lectures ' Applications in Excel
Bibliography :	HULL J. (2009), Options, Futures and Other Derivatives, 7th ed., Pearson.
Cycle and year of study :	> Master 120 of arts in Business engineering > Master [120] in Management > Master 120 in Management > Master [120] in Business Engineering
Faculty or entity in charge:	BLSM