**Lecture Futures, Options and Other Derivatives (SS2014)**

Thursday 12-14, R11 T09 C88

Monday, 16-18, R11 T09 C73

**Lecture 1**

17.04. 2014, Rüdiger Kiesel

Options Introduction

Objectives, Famous Disasters, Crisis, …

**Lecture 2**

24.04.2014, Rüdiger Kiesel

Derivative Instruments: Options, Forward/Futures, Swaps;

**Lecture 3**

15.05. 2014, Rüdiger Kiesel

Simple Pricing and Hedging Examples,

**Lecture 4**

22.05.2014, Sascha Kollenberg

Cox-Ross-Rubinstein Model

**Lecture 5**

26.05.2014, Rüdiger Kiesel

Black-Scholes Approximation

**Lecture 6**

05.06.2014, Sascha Kollenberg

Black-Scholes Pricing

**Lecture 7**

12.06.2014, Rüdiger Kiesel

Black-Scholes Hedging

**Lecture 8**

16.06.2014, Rüdiger Kiesel

Black-Scholes Practical (Goldman Sachs Material)

**Lecture 9**

26.06.2014, Sascha Kollenberg

Black-Scholes Volatility

**Lecture 10**

03.07.2014, Rüdiger Kiesel

Interest Rates

**Lecture 11**

10.07.2014, Rüdiger Kiesel

Catch-up review

**Lecture 12**

17.07.2014 Sascha Kollenberg

Klausurvorbereitung

**Literature**

Hull: Option, Futures and other Derivatives, 2009