

VU 330.215 Financial Management and Reporting

Summer Term 2019

Overview of Lectures

- Forwards and Futures
- Options
- IFRS Financial Statement Issues and Valuation Methods
- Fair Value Hedge, Cash Flow Hedge, Net Investment Hedge

Assessment SS2019

- 50% Attendance
- Exam 1: **40 Points** (80 minutes), **open book** (*Forwards and Futures*)
- Exam 2: **40 Points** (80 minutes) Part 1 (Vogel) **closed book** (40 minutes)
Part 2 (*Options*) **open book** (40 minutes)
- Take Home Exam 1 (T1): **12 Points**
- Take Home Exam 2 (T2): **8 Points**
- No additional exams!
- Grading:

< 50 points:	5
50-62.5:	4
63-75:	3
75.5-87.5:	2
88-100:	1

Schedule SS2019

Day		Time	Date	Exam	Lecture Room
Tuesday	A	09:00 - 13:00	26.03.2019		Theresianumgasse Bombardier
Wednesday	A	14:00 - 17:30	27.03.2019		Theresianumgasse Bombardier
Wednesday	V	18:00 - 20:00	27.03.2019		Theresianumgasse Bombardier
Friday	A	14:00 - 20:00	29.03.2019		Theresianumgasse Bombardier
Wednesday	A	14:00 - 16:00	03.04.2019		Theresianumgasse Bombardier
Wednesday	V	16:30 - 20:00	03.04.2019		Theresianumgasse Bombardier
Thursday		15:00 - 17:00	04.04.2019	Exam 1	EI 9 HS (Gußhausstraße)
Wednesday		15:00 - 17:00	10.04.2019	Exam 2	EI 9 HS (Gußhausstraße)
Wednesday			17.04.2019		<i>Easter Break (no lecture)</i>
Wednesday			01.05.2019		<i>Holiday (no lecture)</i>
Wednesday			08.05.2019		<i>No lecture</i>
Wednesday			15.05.2019		<i>No lecture</i>

A: Aussenegg
V: Vogel

Take Home Exams 1 and 2:

(a) Distribution: 03.04.2019

(a) Deadline: **30.4.2019, 23:00**

(c) Both take home exams should be submitted in an excel sheet to my e-mail account:

wolfgang.aussenegg@tuwien.ac.at

(d) Submission as: **FMR2019_TH_FamilyName_FirstName.xlsx (or .xls)**

Literature

○ Slides (see TISS)

○ Additional References

- **Brealey, R.A., and Myers, S.C. (2003):** Principles of corporate finance, 7th edition, McGraw Hill, Chapters 20, 21
- **Hull, John C. (2009):** Options, Futures and other Derivatives, 7th Edition, Pearson Education Inc., New Jersey, Chapters 1-13
- **Kolb, R.W. (2002):** Futures, Options and Swaps, 4th Edition, Blackwell Publishers.
- **Ross, S.A., Westerfield, R.W., and Jaffe, J. (2002):** Corporate Finance, 6th edition, McGraw Hill, Chapters 22 - 25