



COURSE: FIXED INCOME AND DERIVATIVES

DEGREE: FINANCE AND ACCOUNTING

YEAR:2

TERM:2

WEEKLY PLANNING

WEEK	SESSION	DESCRIPTION	GROUPS		Special room for session (computer classroom, audio-visual classroom...)	WEEKLY PROGRAMMING FOR STUDENT		
			LECTURES	SEMINAR		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS Maximum 7 H
1	1	FORWARD CONTRACTS	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
1	2	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
2	3	ARBITRAGE. PRICING FORWRDS	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
2	4	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
3	5	FUTURE CONTRACTS	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
3	6	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
4	7	USING FORWARDS AND FUTURES IN PRACTICE	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
4	8	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
5	9	OPTIONS. NOTIONS AND STYLES	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5

5	10	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
6	11	BASIC VARIABLES IN OPTION PRICING	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
6	12	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
7	13	UPPER AND LOWER BOUNDS FOR OPTION PRICES. PUT/CALL PARITY RELATIONSHIP	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
7	14	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
8	15	STRATEGIES. USING OPTIONS IN PRACTICE	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
8	16	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
9	17	FIXED INCOME MARKETS	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
9	18	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
10	19	TERM STRUCTURE OF INTEREST RATES. SPOT AND FORWARD RATES	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
10	20	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
11	21	CREDIT RISK AND CREDIT SPREAD	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
11	22	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
12	23	DURATION AND CONVEXITY. IMMUNIZATION	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
12	24	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
13	25	INTEREST RATE DERIVATIVES AND CREDIT DERIVATIVES	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
13	26	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
14	27		X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5

		BLACK AND SHOLES FORMULAE AND DELTA HEDGING						
14	28	EXERCISES ABOUT PREVIOUS SECTION		X		SOLVING PRACTICAL EXERSISES	1,5	
SUBTOTAL							42	+ 70 = 112
15		Tutorials, handing in, etc						
16-18		Assessment					3	31
TOTAL							150	