



COURSE: DERIVATIVES

DEGREE: FINANCE AND ACCOUNTING

YEAR: 3

TERM: 1

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	THE BINOMIAL MODEL	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	EXOTIC OPTONS WITH THE BINOMIAL MODEL	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	THE BLACK AND SCHOLES MODEL	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	THE GREEKS. APPLICATIONS IN HEDGING	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	THE VOLATILITY SMILE. EXTENDING THE BLACK AND SCHOLES MODEL	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	NUMERICAL METHODS	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	MONTE CARLO MEHODS	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	INTEREST RATE DERIVATIVES	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	PRICING SWAPS, CAPS, FLOORS, SWAPTIONS, ETC. WITH TRINOMIAL TREES	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	SIMULATION METHODS	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	HEDGING INTEREST RATE DERIVATIVES	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	CREDIT DERIVATIVES	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	PRICING AND HEDGING 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	COMMODITIES	X			THEORETICAL LECTURES PREVIOUS TO THE NEXT SESION	1,5	5
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	