

COURSE: DERIVATIVES		
DEGREE: FINANCE AND ACCOUNTING	YEAR: 4	TERM: 1

WEEKLY PLANNING								
WEEK	SESSION	DESCRIPTION	TEACHING (mark X)		SPECIAL ROOM FOR SESION (computer classroom, audio-visual classroom...)	WEEKLY PROGRAMMING FOR STUDENT		
			L E C T U R E S	S E M I N A R S		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. Estim. 6,5h)
1	1	Binomial Model	X			Reading before the Lecture and Lecture	1,5	6,5
	2	Exercises		X		Exercises about the topic above	1,5	
2	3	Binomial Model II	X			Reading before the Lecture and Lecture	1,5	6,5
	4	Exercises		X		Exercises about the topic above	1,5	
3	5	Black and Scholes Model	X			Reading before the Lecture and Lecture	1,5	6,5
	6	Exercises		X		Exercises about the topic above	1,5	
4	7	Black and Scholes Model II	X			Reading before the Lecture and Lecture	1,5	6,5
	8	Exercises		X		Exercises about the topic above	1,5	
5	9	Black and Scholes Model III	X			Reading before the Lecture and Lecture	1,5	6,5
	10	Exercises		X		Exercises about the topic above	1,5	
6	11	The Greeks	X			Reading before the Lecture and Lecture	1,5	6,5
	12	Exercises		X		Exercises about the topic above	1,5	
7	13	Volatility Smile	X			Reading before the Lecture and Lecture	1,5	6,5
	14	Exercises		X		Exercises about the topic above	1,5	
8	15	Mote Carlo Methods	X			Reading before the Lecture and Lecture	1,5	6,5
	16	Exercises		X		Exercises about the topic above	1,5	

WEEKLY PLANNING								
WEEK	SESSION	DESCRIPTION	TEACHING (mark X)		SPECIAL ROOM FOR SESION (computer classroom, audio-visual classroom...)	WEEKLY PROGRAMMING FOR STUDENT		
			L E C T U R E S	S E M I N A R S		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. Estim. 6,5h)
9	17	Other Numerical Methods	X			Reading before the Lecture and Lecture	1,5	6,5
	18	Exercises		X		Exercises about the topic above	1,5	
10	19	Interest Rates: Short Term Rate Models	X			Reading before the Lecture and Lecture	1,5	6,5
	20	Exercises		X		Exercises about the topic above	1,5	
11	21	Interest Rates: Short Term Rate Models II	X			Reading before the Lecture and Lecture	1,5	6,5
	22	Exercises		X		Exercises about the topic above	1,5	
12	23	Caps, Floors, Swaps, Collars and Swpations	X			Reading before the Lecture and Lecture	1,5	6,5
	24	Exercises		X		Exercises about the topic above	1,5	
13	25	Credit Derivatives	X			Reading before the Lecture and Lecture	1,5	6,5
	26	Exercises		X		Exercises about the topic above	1,5	
14	27	Commodities	X			Reading before the Lecture and Lecture	1,5	6,5
	28	Exercises		X		Exercises about the topic above	1,5	
Subtotal 1							42	91
Total 1 (Hours of class plus student homework)							133	
15		Tutorials, handing in, etc					3,6	-
16		Assessment					3	10
17								
18								
Subtotal 2							6,6	10
Total 2 (Hours of class plus student homework)							17	
TOTAL (<i>Maximun 150 horas</i>)							150	