UCL Université catholique de Louvain

LLSMS2215

2012-2013

Derivative Securities

5.0 credits	30.0 h	2q

Teacher(s) :	Iania Leonardo ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Main themes :	Main theme is derivative instruments. Concepts such as forward, futures, options and swap contract are introduced and studied.
Aims :	Understanding the functioning and characteristics of the most important derivative instruments. *The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".*
Teaching methods :	Methods: Lectures ' Home assignments with presentation - Readings to prepare the lecture - Exercices to prepare the lecture ' Final exam.
Content :	Derivative Markets and Instruments, Forward Markets and Contracts, Futures Markets and Contracts, Option Markets and Contracts, Swap Markets and Contracts, Risk Management Applications of Option Strategies, Interest Rate Derivative Instruments.
Other infos :	Main reference: Analysis of Derivatives for the Chartered Financial Analyst® Program, by Don M. Chance, CFA
Cycle and year of study :	> Master [120] in Management > Master 120 in Management > Master 120 of arts in Business engineering > Master [120] in Business Engineering
Faculty or entity in charge:	CLSM