




5.0 credits

30.0 h

1q

Teacher(s) :	Iania Leonardo ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Prerequisites :	Basic calculus and finance
Main themes :	Main theme is derivative instruments. Concepts such as forward, futures, options and swap contract are introduced and studied.
Aims :	<p>Having regard to the LO of the programme X, this activity contributes to the development and acquisition of the following LO:</p> <ul style="list-style-type: none"> <li>-- 1. Corporate citizenship</li> <li>1.1. 'Demonstrate independent reasoning, look critically '</li> <li>2. Knowledge and reasoning</li> <li>2.2. Master highly specific knowledge '</li> <li>2.4. Activate and apply the acquired knowledge '</li> <li>3. A scientific and systematif approach</li> <li>3.1. Conduct a clear, structured, analytical reasoning '</li> <li>3.2. Collect, select and analyze relevant information '</li> <li>5. Work effectively in an international and multicultural environment</li> <li>6. Teamwork and leadership</li> <li>6.1. Work in a team...</li> <li>7. Project management</li> <li>7.1. Analyse a project within its environment and define the expected outcomes'</li> <li>7.2. Organize, manage and control the process, '</li> <li>7.3. Make decisions and take responsibility for them in an uncertain world '</li> <li>8. Communication and interpersonal skills</li> <li>8.1. Express a clear and structured message'</li> <li>9. Personal and professional development</li> <li>9.1. Independent self-starter '</li> <li>9.3. Self-motivation'</li> </ul> <p>At the end of this course, the student will be able to:</p> <ul style="list-style-type: none"> <li>-- - To operate in an international context- To work in a team- Analytical thinking</li> </ul> <p><i>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".</i></p>
Evaluation methods :	Mid term tests, assignment, final exam
Teaching methods :	Lectures and exercises sessions
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.
Bibliography :	: SLIDES compulsory and available on line . BOOK : Analysis of Derivatives for the CFA Program by Don M. Chance compulsory Supports available on line are on ICAMPUS.
Other infos :	Main reference: Analysis of Derivatives for the Chartered Financial Analyst® Program, by Don M. Chance, CFA
Faculty or entity in charge:	CLSM

<b>Programmes / formations proposant cette unité d'enseignement (UE)</b>				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Business engineering	INGE2M	5	-	
Master [120] in Management	GESM2M	5	-	
Master [120] in Management	GEST2M	5	-	
Master [120] in Business Engineering	INGM2M	5	-	