The course intends to provide participants with a working knowledge of topics in finance and modern financial products. It is geared towards a market-oriented perspective and practitioner’s point of view, but will also be supplemented by theoretical aspects.

The course will build on essential and meaningful student participation, in presentations, graded home projects, and preparation of academic literature.

Much of the learning material will be in ENGLISH for classes.

Topics covered in the course will be chosen from the following subject, according to the students’ prior knowledge in financial markets and pace of learning:
2. Interest rate derivatives – FRAs, futures, and Swaps.
3. Credit derivatives – CDSs
4. Credit ratings.
5. Exchange traded notes.
7. Topics in pricing financial instruments.
8. Relevant academic literature: theoretical and empirical.

דרישות ו הרכב ציון הקורס

משקל בציון הסופי

- נוכחות 15% 100% - 100%
- עבודה 85% 85% - 85%

רשימה ביבליוגרפית:


*Options, Futures, and Other Derivatives*, John C. Hull, Seventh Edition;