
INTERNATIONAL MONETARY FUND
Institute for Capacity Development / Joint Vienna Institute
Course on Financial Markets and New Financial Instruments (JV13.17)
Vienna, Austria
June 9 – 20, 2014
READING LIST

Monday, June 19, L–1: Evolution of Financial Markets

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Monday, June 19, L–2: Regulation: Why and How?

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Tuesday, June 10, L–3: Finance Primer

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Tuesday, June 10–W1: The Financial Crisis of 2007–11

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Wednesday, June 11, L–4: Financial Markets—Short-Term and Long-Term Finance

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Wednesday, June 11, L–5: Risk Management I: Market Risk

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Thursday, June 12, L–6: Futures and Forward Markets and Hedging Strategies

Jacque, Laurent L., 2010, *Global Derivative Debacles: From Theory to Malpractice*, (Singapore: World Scientific).

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Thursday, June 12, L–7: Options: Basic Properties and Trading Strategies

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Friday, June 13, L–8: Option Pricing

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Monday, June 16, L–9: Swaps; Financial Engineering

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Monday, June 16, L–10: Credit Derivatives

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Tuesday, June 17, L–12: Securitization and Structured Finance

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Wednesday, June 18, L–13: Credit Risk Models

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Wednesday, June 18, L–14: Regulation of Banks

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Thursday, June 19, L–15: Regulation of Securities Markets and Derivatives

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