
IMF – Joint Vienna Institute (JVI)

Course on Financial Markets and New Financial Instruments (JV15.15)

Vienna, Austria

June 1 – 12, 2015

READING LIST

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

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Monday, June 1, L–2: Shadow Banking and Financial Inclusion

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http://www.financialstabilityboard.org/publications/r_111027a.pdf

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http://www.financialstabilityboard.org/publications/r_121118c.pdf

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Tuesday, June 2, L–3: Finance Primer

Bodie, Z., A. Kane, and A. Marcus, 2011, *Investments and Portfolio Management*, 9th (Global) Edition (New York: McGraw Hill).

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Wednesday, June 3, L–4: Regulation: Why and How?

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Wednesday, June 3, L–5: Risk Management I: Market Risk

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Thursday, June 4, 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 4, L–7: Options: Basic Properties and Trading Strategies

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Friday, June 5, L–8: Option Pricing

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

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Monday, June 8, L–9: Swaps; Financial Engineering

Sundaram, Rangarajan and Sanjiv Das, 2010, *Derivatives: Principles and Practice*, (England: McGraw-Hill) Chapters 23–25.

Monday, June 8, L–10: Credit Derivatives

Sundaram, Rangarajan and Sanjiv Das, 2010, *Derivatives: Principles and Practice*, (England: McGraw-Hill) Chapter 31.

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Tuesday, June 9, L–11: Risk Management II

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Tuesday, June 9, L–12: Securitization and Structured Finance

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Wednesday, June 10, L–14: Regulation of Banks

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Thursday, June 11, L–15: Regulation of Securities Markets and Derivatives

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