

1st year course
winter term 2008/09

Financial Markets and Instruments (FMI)

Stefan Pichler (VGSF)

Email: stefan.pichler@wu-wien.ac.at

Website: <http://www.wu-wien.ac.at/banking>

Course Description:

This course covers basic principles of financial markets. The following topics will be covered: Money Markets and Instruments, Foreign Exchange Markets and Instruments, Bond Markets and Instruments, Swap Markets and Instruments, Equity Markets, The Term Structure of Interest Rates, Financial Futures and Options

Time Schedule - October 2008

Wed,	Oct 01,	09.00-12.30, HS II
Fri,	Oct 03,	09.00-12.30, HS II
Mon,	Oct 06,	09.00-12.30, HS II
Tue,	Oct 07,	09.00-12.30, SRS-CANCELED
Wed,	Oct 08,	09.00-12.30, HS II
Thu,	Oct 09,	09.00-12.30, HS II

Location:

Institute for Advanced Studies, Vienna
1060, Stumpergasse 56
HS II...old building ground floor
SRS...old building 1st floor room 123
SZ VI... new building 6th floor

Examination:

Midterm/PC Lab: Oct 16, 2008, 12.30-15.30, SCHR 1 - UZA 2 (downstairs)
at WU-Wien, 1090 Wien, Augass 2-8 (All PC Labs works with Office 2007!)
Endterm/written exam: Oct 24, 09:00-12:00 S2 - H46
at WU-Wien, 1190 Wien, Heiligenstädter Strasse 46-48/ground floor)

Course Material:

[FMI Part A/1](#)
[FMI Part A/2](#)
[FMI Part A/3](#)
[FMI Part A/4](#)

Prereadings

All readings are self-contained and will not be covered in class.

Core Material:

This material is expected to be worked through and well understood by students. It will be part of the written exam.
[CDI-Handbook](#), chapter 1-7.

Additional material:

This material is aimed at helping students to better understand the topics covered by the core readings. It will not be a direct part of the exam. However, a basic knowledge of the major topics in credit derivatives is expected by all VGSF students.

[CDI-Handbook](#), chapter 8-74
[CDO Handbook](#)
[Credit Derivatives Explained](#)

[Homework 2005](#)

[Homework 2005](#) (xls)

[Homework Examples](#) (xls)

[exam](#) – new

[problem set](#) - new

Contact: ulrike.walser@vgsf.ac.at
Subject to change

Homepage: <http://www.vgsf.ac.at>
last update: 14.10.2008

Course Registration:

This course is only for PhD in Finance students (positive admission at University of Vienna or WU-Wien for the PhD in Finance studies is a precondition). The electronically course registration has to be done either at University of Vienna or WU-Wien from Sep 15-19, 2008. Additionally you have to sign in via email office@vgsf.ac.at because of limited space availability. You will get a confirmation email.

This course is "prüfungsimmanent" [course with continuous assessment of students' performance are courses which are not or not exclusively graded of the basis on one examination at the end of the course]. You have to attend every unit.