

## MASTER 203 - Financial Markets 2020 - 2021

Courses	Lecturer	H	ECTS	Type
<b>Semester I (September-January)</b>			<b>30</b>	<b>ECTS</b>
Investments & Financial Markets	F. Riva (Dauphine)	36	3	Core Fund.
Basis in Corporate Finance	T. Nefedova (Dauphine)	21	3	Core Fund.
International Finance	E. Passari (Dauphine)	24	3	Core Fund.
Fixed Income I	A. Levy-Rueff (ExotikEquation)	24	3	Core Fund.
Derivatives 1	A. Kalife (Axa Group Risk Management)	24	3	Core Fund.
Financial Econometrics I	G. Le Fol (Dauphine)	24	3	Core Fund.
Deriv. Pricing & Sto. Calculus I	Z. Ren (Dauphine)	24	3	Core Fund.
VBA Programming	K. Amouh (Natixis)	24	3	Core Fund.
Ethics, Prof. Stand. & Compliance	S. Vadon-David (ACF), C. Porzio, P. Nardone, N. Raymond (CA)	24	3	Core Fund.
Training for Interviews in English	H. Ensargueix (HSX Consulting)	18	3	Core Fund.
Careers in Finance	N. Tortel (Candriam), G. Le Fol (Dauphine)	12	0	Core Fund.
<b>Semester II (January-June)</b>			<b>30</b>	<b>Mandatory</b>
Internship	or QTEM Exchange semester + intenship		6	
Master Thesis			24	

<b>Semester III (September-January)</b>			<b>21</b>	<b>ECTS</b>
Financial Econometrics II	G. Monarcha (Orion)	24	3	Core Adv.
Financial Markets & the Economy	F. Letondu (Société Générale), A. Durré (Goldman Sachs)	21	3	Core Adv.
Risk Management	L. Dahan (CA-CIB)/X. Bocher (CA-CIB)	30	3	Core Adv.
Applied Time Series	M. Chetouane (BTF IM)	24	3	Core Adv.
Deriv. Pricing & Sto. Calculus II	P. Gassiat (Dauphine)	24	6	Core Adv.
Python-Programming	M. Sebbah (Société Générale)	24	3	Core Adv.
<b>Soft Skills seminar, K. Herrgot, N. Cohen, Semester III (September - January)</b>			<b>18</b>	<b>Mandatory</b>
<b>Semester III (September-January)</b>			<b>18</b>	<b>ECTS</b>
Volatility strategies	S. Botbol (Comgest), B. Perin (La Banque Postale)	21	3	Elective
NRJ future: econ, geo & risk persp	G. Leenhardt (Mercuria)	21	3	Elective
C++-Programming	J. Mabile (QuantStack)	21	3	Elective
Advanced Asset Management	TBA	24	3	Elective
Mergers & Acquisitions	J.-L. Duverney-Guichard (Ernst & Young)	18	3	Elective
Regulation and Financial Markets	V. Le Leslé (JP Morgan)	21	3	Elective

<b>Semester IV (January-April)</b>			<b>15</b>	<b>ECTS</b>
Big Data & Machine learning in Finance	T. Vienne (Natixis)	24	3	Core Adv.
Commodities	B. Guilleminot (SMILE Investment solutions)	24	3	Core Adv.
Credit Risk	F. Astic (Moody's NY)/O. Toutain (Scope Ratings)	30	3	Core Adv.
Fixed Income II	H. Agouzoul (NBAD)	24	3	Core Adv.
Energy Derivatives	C. Alassur (EDF) & M. Ringeisen (EDF)	24	3	Core Adv.

<b>Semester IV (January-April)</b>			<b>18</b>	<b>ECTS</b>
Behavioral Finance	A. Manconi (Tilburg Univ.)	21	3	Elective
Electronic Markets	G. Le Fol (Dauphine), J. Pu (IEF)	21	3	Elective
Alternative Finance	O. Toutain (Scope Ratings)/M.C. Frunza (Schwarzthald Kapital)	21	3	Elective
Exotic option and structuring	Z. Redouane (Amundi)	18	3	Elective
Sustainable Finance	TBA	21	3	Elective
Computational Finance	K. Amouh (Natixis)	21	3	Elective

<b>Internship (April-November)</b>			<b>6</b>	<b>Mandatory</b>
Internship			6	

2-YEAR Program		<b>120</b>	<b>ECTS</b>
Core Fundamental	(M1 courses)	<b>30</b>	<b>ECTS</b>
Core Advanced		<b>24</b>	<b>ECTS</b>
Elective		<b>18</b>	<b>ECTS</b>
Free Choice	(regular M2 modules core advanced or electives)	<b>9</b>	<b>ECTS</b>
Soft Skills seminar		<b>3</b>	<b>ECTS</b>
Master Thesis & Internships	(M1 + M2)	<b>36</b>	<b>ECTS</b>

1-YEAR Program		<b>60</b>	<b>ECTS</b>
Core Advanced		<b>24</b>	<b>ECTS</b>
Ethics, Prof. Standards & Global Compliance		<b>3</b>	<b>ECTS</b>
Elective		<b>15</b>	<b>ECTS</b>
Free Choice (catch-up M1 - Fin. Econo., Stoch. Cal. or FI 1 for 3 ECTS each- or regular M2 modules)		<b>9</b>	<b>ECTS</b>
Soft Skills seminar		<b>3</b>	<b>ECTS</b>
Internship		<b>6</b>	<b>ECTS</b>

PROGRAMS		1YR	2YR
Core Fundamental	(M1 courses)	NA	30
Elective (M2 courses)	(M2 courses)	15	18
Core Advanced	(M2 courses)	24	24
Ethics, Prof. Standards & Global Compliance		3	NA
Free Choice	(catch-up courses, regular M2 modules core advanced or electives)	9	9
Master Thesis & Soft skills & Internships		9	39
<b>Total ECTS</b>		<b>60</b>	<b>120</b>