

MASTER 203 - Financial Markets 2021 - 2022

Courses	Lecturer	H	ECTS	Type	Level
Semester I (September-January)			30	ECTS	
Investments & Financial Markets	F. Riva (Dauphine)	36	3	Core Fund.	M1
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	V. Tena (Dauphine)	24	3	Core Fund.	
VBA Programming	K. Amouh (Natixis)	24	3	Core Fund.	
Ethics, Prof. Stand. & Compliance	A. Leduc (SG), A. Belmont, P. Nardone, N. Raymond (CA)	24	3	Core Fund.	
Training for Interviews in English	H. Einsargueix (HSX Consulting)	18	3	Core Fund.	
Careers in Finance	N. Tortel (Candriam), G. Le Fol (Dauphine)	12	3	Core Fund.	
Semester II (January-June)			30	Mandatory	
Internship	or QTEM Exchange semester + internship		6		
Master Thesis			24		

Semester III (September-January)			21	ECTS		
Financial Markets & the Economy	C. Boubil-Groh (SocGen), A. Durré (Goldman Sachs), S. Ray (SocGen)	21	3	Core Adv.	M2	
Risk Management	L. Dahan (CA-CIB)/X. Bocher (CA-CIB)	30	3	Core Adv.		
Applied Time Series	S. Benoit (Dauphine)	24	3	Core Adv.		
Financial Econometrics II	G. Monarcha (Orion)	24	3	Core Adv.		
Deriv. Pricing & Sto. Calculus II	P. Gassiat (Dauphine)	24	6	Core Adv.		
Python-Programming	J. Imbet (Dauphine)	24	3	Core Adv.		
Soft Skills seminar, K. Herrgot, N. Cohen, Semester III (September - January)		18	3	Mandatory		
Semester III (September-January)			15	ECTS		
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. Mabilie (QuantStack)	21	3	Elective		
Mergers & Acquisitions	J.-L. Duverney-Guichard (Ernst & Young)	18	3	Elective		
Regulation and Financial Markets	T. Godbillon (EBA)	21	3	Elective		
Semester IV (January-April)			15	ECTS		
Big Data & Machine learning in Finance	T. Vienne (Natixis)	24	3	Core Adv.	M2	
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. Alasseur (EDF) & M. Ringelsen (EDF)	24	3	Core Adv.		
Semester IV (January-April)			21	ECTS		
Advanced Asset Management	T. Bechu (Aequam), T. Kuagbenu (Aviva), G. Monarcha (Orion)	24	3	Elective		
Behavioral Finance	A. Manconi (Tilburg Univ.)	21	3	Elective		
Electronic Markets	A. Bagourd (Barclays), G. Le Fol (Dauphine), J. Pu (ESIILV)	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	K. Akallal (BlackRock), A. Kalife, D. Menville & O. Toutain (Scope)	21	3	Elective		
Computational Finance	K. Amouh (Natixis)	21	3	Elective		
Internship (April-November)			6	Mandatory		
Internship			6			

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

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

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
Total ECTS		60	120