

Sesión		Horas
1	<b>T1. Interest rates theory &amp; annuities</b>	3
	<ul style="list-style-type: none"> <li>- Interest accumulation</li> <li>- Present Value</li> <li>- Compound Interest</li> <li>- Simple Interest</li> <li>- Nominal annual rates of interest and discount</li> <li>- Force of interest</li> <li>- Basic Annuities (Immediate, due, Perpetuities...)</li> <li>- General Annuities: non level payments, m-thly and continuous</li> </ul>	
2	<b>T2. Yield rates</b>	3
	<ul style="list-style-type: none"> <li>- Net present Value and IRR</li> <li>- Reinvestment rates</li> <li>- Yield rates</li> <li>- Dollar and time weighted returns</li> <li>- Entrega y solución de parte del Set de problemas #1 (50 preguntas)</li> </ul>	
3	<b>T3. Loans, Bonds and other securities</b>	3
	<ul style="list-style-type: none"> <li>- Amortization schedules</li> <li>- Drop and Balloon payment</li> <li>- Price of a Bond</li> <li>- Premium and discount bonds</li> <li>- Bond amortization</li> <li>- Bond price between coupon dates</li> <li>- Callable/Puttable Bonds</li> <li>- Entrega y solución de parte del Set de problemas #2 (50 preguntas)</li> </ul>	
4	<ul style="list-style-type: none"> <li>- Resolución completa de problemas Set #1y #2</li> </ul>	3
5	<b>T4. Interest rates behavior</b>	3
	<ul style="list-style-type: none"> <li>- Term structures</li> <li>- Yield curves</li> <li>- Spot and forward rates</li> <li>- Interest rate swaps</li> <li>- Swap rates</li> <li>- Determinants of interest rates</li> </ul>	
6	<b>T5. Duration , Convexity and Immunization</b>	3
	<ul style="list-style-type: none"> <li>- Macaulay Duration</li> <li>- Modified Duration</li> <li>- Portfolio duration</li> <li>- Convexity</li> <li>- Macaulay convexity and portfolios</li> <li>- Redington Immunization</li> <li>- Full immunization and dedication</li> <li>- Entrega y solución de parte del Set de problemas #3 (50 preguntas)</li> </ul>	
7	<ul style="list-style-type: none"> <li>- Resolución completa de problemas Set #3</li> <li>- Entrega de 4 exámenes tipo (35 preguntas cada uno)</li> </ul>	2
8	<ul style="list-style-type: none"> <li>- Resolución de exámenes tipo</li> </ul>	2