BF 533 Investment Banking

Content:
- Differences between IB and Commercial Banking
- Overview of recent market developments
- Transaction-cost-theoretical derivation of IB functions
- Definition and explanation of option markets using EUREX
- Systematization and explanation of no standardizes derivative instruments (especially forwards, caps, oors, collars, swaps).
- Systematization and explanation of standardized derivative instruments (in particular and futures)

Assessment: 75% attendance minimum, exam
Lecturer: Prof. Dr. Walz   ECTS: 4