

61435 - Advanced Financial Instruments

Información del Plan Docente

Academic Year	2017/18
Faculty / School	109 - Facultad de Economía y Empresa
Degree	526 - Master's in Accounting and Finance
ECTS	4.0
Year	1
Semester	Second semester
Subject Type	Optional
Module	---

1.General information

1.1.Introduction

1.2.Recommendations to take this course

1.3.Context and importance of this course in the degree

1.4.Activities and key dates

2.Learning goals

2.1.Learning goals

2.2.Importance of learning goals

3.Aims of the course and competences

3.1.Aims of the course

3.2.Competences

4.Assessment (1st and 2nd call)

4.1.Assessment tasks (description of tasks, marking system and assessment criteria)

5.Methodology, learning tasks, syllabus and resources

5.1.Methodological overview

5.2.Learning tasks

5.3.Syllabus

PART I: PLAIN-VANILLA OPTIONS

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Lesson 1: Introduction

Lesson 2: Option combinations

Lesson 3: Option valuation

PART II: EXOTIC OPTIONS

Lesson 4.- Concept and characteristics

Lesson 5.- Structured investment product

PART III: OTC MARKETS

Lesson 6: Credit derivative

Lesson 7: VaR model

5.4.Course planning and calendar

5.5.Bibliography and recommended resources