

Academic Year/course: 2021/22

61435 - Advanced Financial Instruments

Syllabus Information

Academic Year: 2021/22

Subject: 61435 - Advanced Financial Instruments

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

2. Learning goals

3. Assessment (1st and 2nd call)

4. Methodology, learning tasks, syllabus and resources

4.1. Methodological overview

The class time of the course is organised as follows:

Participatory lectures:

Students will have access to the recommended bibliography for each lesson and they are expected to read it carefully before attending the corresponding lecture.

In the lectures, a presentation and explanation of the most important concepts of the subject will be held to enhance active student participation.

Problem-solving sessions:

Every week, besides the theoretical participatory lecture, the students will attend a practical class to solve cases in the computer room.

4.2. Learning tasks

Activities	Number hours	Learning-teaching process	
Theoretical clases	20	Participative lectures	
Practical clases	20	Practical classes with computer. Presentation of Works	
Tutorial hours	60	Student?s autonomous work and personal reflection about the	

The teaching methodology is planned to be face-to-face classes. However, if necessary for health reasons, face-to-face classes may be online.

4.3. Syllabus

PART I: PLAIN-VANILLA DERIVATIVES

Lesson 1: Regulated futures and options

Lesson 2: Option combinations

Lesson 3: Option valuation

PART II: EXOTIC OPTIONS

Lesson 4.- Typology of exotic options

Lesson 5.- Structured investment product

PART III: OTHER OTC DERIVATIVES

Lesson 6: Contracts for Differences (CFDs)

Lesson 7: Derivative Instruments applications

4.4. Course planning and calendar

The schedule of sessions will be uploaded on the websites of the different faculties, and the dates of the work presentations and other activities will be notified by the teacher through the appropriate channels.