

Academic Year/course: 2022/23

## 61435 - Advanced Financial Instruments

### Syllabus Information

**Academic Year:** 2022/23

**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 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	
Theory classes	20	Participatory lectures	
Practical classes	20	Practical classes with computer. Presentation of assignments	

Tutorial hours	60	Student?s autonomous work and personal reflection about the contents of the course	
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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: Combined strategies

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 website of the Faculty of Economics and Business Administration, and the dates of the work presentations and other activities will be notified by the teacher through the appropriate channels.

### 4.5. Bibliography and recommended resources

Resources have been validated on the the Library website.