

61435 - Advanced Financial Instruments

Información del Plan Docente

Academic Year	2016/17
Academic center	109 - Facultad de Economía y Empresa
Degree	526 - Master's in Accounting and Finance
ECTS	4.0
Course	1
Period	Second semester
Subject Type	Optional
Module	---

1.Basic info

1.1.Recommendations to take this course

1.2.Activities and key dates for the course

2.Initiation

2.1.Learning outcomes that define the subject

2.2.Introduction

3.Context and competences

3.1.Goals

3.2.Context and meaning of the subject in the degree

3.3.Competences

3.4.Importance of learning outcomes

4.Evaluation

5.Activities and resources

5.1.General methodological presentation

5.2.Learning activities

5.3.Program

PART I: PLAIN-VANILLA OPTIONS

Lesson 1: Introduction

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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.Planning and scheduling

5.5.Bibliography and recommended resources