DERIVATIVE FINANCIAL INSTRUMENTS

COURSE SYLLABUS ABSTRACT
of higher education institution

Specialty **6-05-0411-02 «Finance and credit»**
Concentration **«Banking», «Taxes and taxation»**

	STUDY MODE	
	full-time	part-time
Course	4	4
Semester	7	8
Lectures, hours	16	4
Practical exercises, hours	16	4
Pass/fail, semester	7	8
Classroom hours for the academic discipline	32	8
Independent study, hours	76	100
Total hours of academic discipline / credits	108 / 3	

1. Course outline

The concept and essence of derivative financial instruments. Derivatives markets. Forward contracts. Futures contracts. Option contracts. Swaps and forward rate agreements. Exotic, weather, credit derivatives.

2. Course learning outcomes

Upon completion of the course, students will be expected

to know:

– conceptual and categorical apparatus of derivative financial instruments;
– methods for evaluating derivative financial instruments;
– features of the functioning of the market of derivative financial instruments.

be able to:

– to evaluate derivative financial instruments on the basis of available information using the studied models;
– professionally apply valuation methods that combine both theoretical developments in the field of financial analysis and the practical orientation of the approaches developed in its framework;
– independently interpret the influence of various factors on the price of a derivative financial instrument.

to possess a skill:

– in logic and the principles of functioning of the derivatives market;
– to use methods for evaluating derivative financial instruments;
– to build effective strategies using derivative financial instruments.

3. Competencies

Perform calculations of indicators of operations with derivative securities, characterizing their effectiveness in the activities of economic entities, based on standard methods.

4. Requirements and forms of midcourse evaluation and summative assessment.

The module-rating system is used. The form of midcourse evaluation is tests, form of intermediate certification is a pass/fail.