

## **Financial Derivative Instruments**

### **B.1.2.5.5.1**

**Degree:** Bachelor

**Year:** 2019-2020 (year 4)

**Semester:** Fall

**General workload:** 4 ECTS credits, 144 hours

#### **Goals and objectives of the course**

To acquire basic knowledge of derivatives, their qualitative and quantitative characteristics. To acquire a basic understanding of the key methods used for derivative valuation. To learn how to use financial derivative instruments in practical financial market operations in the Russian Federation.

#### **Basic didactic units**

1. The concept of financial derivative instruments
2. Derivatives markets
3. Forward contracts
4. Futures contracts
5. Option contracts
6. Swaps and forward rate agreements
7. Exotic, weather, credit derivatives

#### **Place of the discipline within the curriculum**

The discipline is an elective in the professional training module of bachelor program No. 080100 in Economics (with the concentration in International Finance).

The course is based on the knowledge gained when taking courses in Macroeconomics, Microeconomics, Financial Markets, Money, Credit, Banks, International Economic Relations and the Global Economy, International Monetary, Currency and Financial Relations, Finance, Mathematical Analysis, Accounting and Account Analysis.

#### **Upon completing the course, the students should:**

##### **Know:**

- The basics of structuring and regulating financial derivative instruments market operations;
- The place and role of the forward markets in economic relations;
- The forward market status quo and key development trends;
- The content of the manuals and monographs on theoretical issues related to forward market operations.

##### **Be able to:**

- Examine media materials dedicated to forward market issues;
- Use laws and legal regulations when examining certain aspects of financial derivatives instruments market operations;

- Examine the prospects of financial derivative instruments use by various market participant categories.

**Have:**

- Skills of processing and examining regulatory documents related to the forward market;
- Skills needed for financial derivative instruments valuation.

**Course structure:** lectures and seminars.

**Summative assessment:** examination.