

DERIVATIVES PRODUCTS AND HEDGING TECHNIQUES

COURSE OUTLINE

Responsible: [Christos Floros](#)

1. GENERAL			
SCHOOL	School of Management and Economics		
ACADEMIC UNIT	Department of Accounting and Finance		
LEVEL OF STUDIES	Undergraduate		
COURSE CODE	8000.1.052.0	SEMESTER	Winter/Spring
COURSE TITLE	Derivatives Products and Hedging Techniques		
INDEPENDENT TEACHING ACTIVITIES if credits are awarded for separate components of the course	WEEKLY TEACHING HOURS		CREDITS
	3		6
Total	3		6
COURSE TYPE general background, special background, specialised general knowledge, skills development			
PREREQUISITE COURSES	n/a		
LANGUAGE OF INSTRUCTION and EXAMINATIONS	English		
OFFERED TO ERASMUS STUDENTS	Yes (in English) — Both Winter and Spring Semesters		
COURSE WEBSITE (URL)	https://eclass.hmu.gr/courses/ACCFIN126/		

2. LEARNING OUTCOMES
Learning outcomes
After successful completion of the course, students are expected to be able to: • describe, combine or recognize the reliable application of derivative products (Futures and Options), so that the knowledge they will have acquired is demonstrated by the critical understanding of financial theories. • distinguish, explain or calculate and classify the concepts of hedging and derivative pricing methods, so that they can solve complex real-world problems, demonstrating the skills they have acquired from the course. • analyze, synthesize and ultimately formulate evaluative judgments, on the applied derivative pricing practices using software, so that they can contribute to decision-making, documenting the ability they have acquired from the course to analyze new situations. Overall, after completing the course, students will have acquired sufficient knowledge and skills to successfully recognize the modern functioning of the financial derivatives market. They will therefore be able to operate responsibly and autonomously as financial analysts on Derivatives Exchanges.
General Competences
The course aims at the acquisition, by the graduate, of the following general abilities: Search, analysis and synthesis of data and information, using the necessary technologies, Adaptation to new situations, Decision-making, Teamwork, Working in an international environment, Promotion of free, creative and inductive thinking.

3. SYLLABUS

Basic Concepts of Financial Derivatives. Pricing Methods and Hedging the Risk of Futures Contract Positions, Futures, Options and others Derivative Products.

Interest Rates and Duration. Stock Options.

Options Trading Strategies. Valuation Samples Contracts.

Options with Underlying Stock Indices.

Securities and Futures Contracts.

4. TEACHING and LEARNING METHODS - EVALUATION

DELIVERY

Face-to-face, Distance learning, etc.

Face to face (In person)

USE OF INFORMATION AND COMMUNICATIONS TECHNOLOGY

Use of ICT in teaching, laboratory education, communication with students

Use of Whiteboard and ICT in Teaching (PowerPoint in Lectures). E-class platform & e-mail in communication with students. Office hours required.
Availability of lecture slides as well as other course material on the E-Class platform.

TEACHING METHODS

The manner and methods of teaching are described in detail.

Activity	Semester workload
	125
Course total	125

STUDENT PERFORMANCE EVALUATION

Description of the evaluation procedure

Exam/cwks

5. ATTACHED BIBLIOGRAPHY

Hull, J. Options, Futures, and Other **Derivatives**, Pearson.

