	Universitas Negeri Surabaya Faculty of Economics and Business Bachelor of Management Study Program	Document Code

SEMESTER LEARNING PLAN

Courses		CODE	Course Family	Credit Weight			SEMESTER	Compilation Date
Financial Instruments. Derivatives		6120102044		T=2	P=0	ECTS=3.18	0	July 18, 2024

AUTHORIZATION	SP Developer	Course Cluster Coordinator	Study Program Coordinator
	....	....	Yuyun Isbanah, S.E., M.SM.

Learning model	Case Studies

Program Learning Outcomes (PLO)	PLO study program that is charged to the course
	Program Objectives (PO)
	PLO-PO Matrix

	P.O

PO Matrix at the end of each learning stage (Sub-PO)

P.O	Week															
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16

Short Course Description	This course examines various derivative financial instruments, the Futures market mechanism and its price determination, the Options market mechanism and its price determination, the Swaps market mechanism and its price determination. The learning method that is often used is simulation by trying to simulate the role of a financial analyst in the futures, options and swaps markets.

References	**Main :**

1. Lumbanbatu,Pantas. 2010.Perdagangan Berjangka Future Trading. Jakarta : PT Elex MediaKomputindo
2. Lumbanbatu,Pantas. 2014.Pasar Derivatif Derivative Market. Jakarta : PT Elex MediaKomputindo
3. Bernstein,Jacob. 1989.How The Future Markets Work. NewYork : New York Institute of Finance. 4. Bodie,Zvi, AlexKane,Alan J. Marcus. 1996.Investments. Third Edition, Chicago : The McGraw-Hill Companies,Inc.
4. Fabozzi, FrankJ. 2000.Manajemen Investasi. EdisiPertama. Jakarta : Salemba Empat. 6. Halim, Abdul. 2005. Analisis Investasi. Edisi
5. Jakarta :Salemba Empat.
6. Hull, John C. , 2012.Options,Futures and Other Derivatives, Eighth Edition, Boston : Pearson EducationLimited
7. Kolb,Robert W. ,1993,Financial Derivatives,EnglewoodCliffs : New York Institute of Finance. 9. Sharpe, WilliamF. ,Gordon J. Alexander, Jeffery V. Bailey. 2006.Investasi. Edisi Keenam. Jakarta : Indeks. 10. Siahaan, Hinsa. 2008.Seluk Beluk Perdagangan : InstrumenDerivatif. Jakarta : PT Elex Media Komputindo
8. Analisis Investasi dan Manajemen Portofolio. Edisi Pertama. Yogyakarta : BPFE12. Walker, Joseph A. 1989.How The Options Markets Work. New York : New York Institute ofFinance.

	Supporters:

Supporting lecturer	Dr. Nadia Asandimitra Haryono, S.E., M.M. R.A. Sista Paramita, S.E., M.Si. Achmad Kautsar, S.E., M.M.

Week-	Final abilities of each learning stage (Sub-PO)	Evaluation		Help Learning, Learning methods, Student Assignments, [Estimated time]		Learning materials [References]	Assessment Weight (%)
		Indicator	Criteria & Form	Offline (*offline*)	Online (*online*)		
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
1	Get to know and formulate various derivative financial instruments.	1.1. Able to explain the concept of derivative financial instruments 1.1. Able to differentiate each derivative financial instrument 2.1 Able to explain the market for derivative financial instruments		Reading literature, listening to explanations of students counting case examples, and peer discussions Reading literature, listening to explanations of students counting case examples, and peer discussions Reading literature, listening to explanations of students calculating case examples, and peer discussions 4 X 50			0%
2							0%

3	Understand and formulate Futures market mechanisms and price determination	3.1. Able to describe the Futures market mechanism. 3.1. Able to describe and formulate Futures pricing. 4.1. Be able to differentiate between types of Futures. 4.2. Students are able to calculate and use margin concepts in the futures market. 5.1. Are able to outline futures trading strategies.		Reading literature, listening to explanations of students counting case examples, and peer discussions Reading literature, listening to explanations of students counting case examples, and peer discussions Reading literature, listening to explanations of students counting case examples, and peer discussions cases, and peer discussions Reading literature, listening to students' explanations counting case examples, and peer discussions 6 X 50			0%
4							0%
5							0%
6	Understand and formulate Options market mechanisms and price determination	7.1. Be able to describe the Options market mechanism. 7.1. Be able to describe and formulate Options pricing. 7.2. Be able to differentiate between types of Options. 8.1. Be able to describe Options trading strategies.		Reading literature, listening to students' explanations of calculating case examples, and peer discussion 4 X 50			0%
7							0%
8	UTS			2 X 50			0%

No							
9	Understand and formulate Swaps market mechanisms and price determination	9.1. Be able to describe the Swaps market mechanism. 9.1. Be able to describe and formulate Swaps pricing. 10.1. Able to distinguish types of Swaps. 10.2. Able to outline Swaps trading strategies.		Reading literature, listening to explanations of students counting case examples, and peer discussions Reading literature, listening to explanations of students counting case examples, and peer discussions Reading literature, listening to explanations of students counting case examples, and peer discussions cases, and peer discussions 4 X 50			0%
10							0%
11	PRESENTATION OF JOURNALS RELATING TO DERIVATIVE FINANCIAL INSTRUMENTS			10 X 50			0%
12							0%
13							0%
14							0%
15							0%
16	UAS			2 X 50			0%

Evaluation Percentage Recap: Case Study

No	Evaluation	Percentage
		0%

Notes
1. **Learning Outcomes of Study Program Graduates (PLO - Study Program)** are the abilities possessed by each Study Program graduate which are the internalization of attitudes, mastery of knowledge and skills according to the level of their study program obtained through the learning process.
2. **The PLO imposed on courses** are several learning outcomes of study program graduates (CPL-Study Program) which are used for the formation/development of a course consisting of aspects of attitude, general skills, special skills and knowledge.
3. **Program Objectives (PO)** are abilities that are specifically described from the PLO assigned to a course, and are specific to the study material or learning materials for that course.
4. **Subject Sub-PO (Sub-PO)** is a capability that is specifically described from the PO that can be measured or observed and is the final ability that is planned at each learning stage, and is specific to the learning material of the course.
5. **Indicators for assessing** ability in the process and student learning outcomes are specific and measurable statements that identify the ability or performance of student learning outcomes accompanied by evidence.

6. **Assessment Criteria** are benchmarks used as a measure or measure of learning achievement in assessments based on predetermined indicators. Assessment criteria are guidelines for assessors so that assessments are consistent and unbiased. Criteria can be quantitative or qualitative.
7. **Forms of assessment:** test and non-test.
8. **Forms of learning:** Lecture, Response, Tutorial, Seminar or equivalent, Practicum, Studio Practice, Workshop Practice, Field Practice, Research, Community Service and/or other equivalent forms of learning.
9. **Learning Methods:** Small Group Discussion, Role-Play & Simulation, Discovery Learning, Self-Directed Learning, Cooperative Learning, Collaborative Learning, Contextual Learning, Project Based Learning, and other equivalent methods.
10. **Learning materials** are details or descriptions of study materials which can be presented in the form of several main points and sub-topics.
11. **The assessment weight** is the percentage of assessment of each sub-PO achievement whose size is proportional to the level of difficulty of achieving that sub-PO, and the total is 100%.
12. TM=Face to face, PT=Structured assignments, BM=Independent study.