# ②國玄東華大學

## 教學計劃表 Svllabus

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課程名稱(中文) Course Name in Chinese				學年/學期 Academic Year/Se		114/1	
課程名稱(英文) Course Name in English	Deri vati ves				•		
科目代碼 Course Code	ACI MB0030	系級 Department & Year		開課單位 Course-Offering Department			
修別 Type	Program	學分數/時間 Credit(s)/Hour(s)		3.0/3.0			
授課教師 Instructor	/						
先修課程 Prerequisite							
課程描述 Course Description							

Financial Derivatives, such as Futures and Options, is one of the fundamental subjects in Finance. I will introduce several interesting derivatives securities, including Forward Contracts, Futures, Options, and their characteristics in this course.

The course is designed to provide students an understanding of financial derivatives products. Students who would like to pursue further studies in Finance or seek jobs in Finance, Accounting or Business industry are recommended to take this course.

### Course Objectives 課程目標

This course introduces and explains the derivatives and underlying assets. Emphasis of this course is on the understanding and applications of financial models, and financial products.

	条專業能力 Basic Learning Outcomes	課程目標與系專業能 力相關性 Correlation between Course Objectives and Dept.'s Education Objectives
А		
В		
С		
D		
E		
F		

圖示說明Illustration :● 高度相關 Highly correlated ○中度相關 Moderately correlated

### 授課進度表 Teaching Schedule & Content

週次Week	內容 Subject/Topics	備註Remarks
1	Introduction	
2	Chap 1. Introduction	
3	Chap 2. Mechanics of Futures and Forward Markets	

4	Chap 3. Hedging Strategies Using Futures						
5	Chap 5. Determination of Forward and Futures Prices						
6	Chap 9. Mechanics of Option Markets						
7	The First In-Class Assignment						
8	Exam						
9	No class						
10	School Holiday, No class						
11	Chap 10. Properties of Stock Options						
12	Final Presentation						
13	Final Presentation Chap 11. Trading Strategies Involving Options						
14	Final Presentation Chap 12. Introduction to Binomial Trees						
15	Final Presentation Chapter 13. Valuing Stock Options: The Black-Scholes-Merton Model						
16	The Second In-Class Assignment						
17	(Preparation Véek)						
18							
	教學策略 Teaching Strategies						
<b>&gt;</b>	Lecture Group Discussion Field Trip						
M	scel I aneous:						
	教 學 創 新 自 評 Teaching Self-Evaluation						
(	权字剧制自副 reaching Serr Evaluation						
Ì	(PBL) (SBL)						
	Flipped Classroom Moocs						
( )	Soci al Responsi bility)						
	Community Practice Industy-Academia Cooperation						
(	Transdi sci pl i nary Proj ects)						
	Transdi sci pl i nary Teachi ng Inter-col l egi ate Teachi ng						
	Courses Co-taught with Industry Practitioners						
othe	r:						

學期成績計算及多元評量方式 Grading & Assessments									
配分項目	配分比例 Percentage	多元評量方式 Assessments							
Items		測驗 會考	實作 觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照 檢定	其他
( ) General Performance (Attendance Record)	10%			<b>~</b>					
Midterm Exam	40%	>							
Fi nal Exam									
Homework and/or Assignments	20%		<b>~</b>						I n-Cl ass Assi gnment
Miscellaneous (Final Presentation)	30%			~					

評量方式補充說明

Grading & Assessments Supplemental instructions

## 教科書與參考書目(書名、作者、書局、代理商、說明)

Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)

John Hull, Fundamentals of Futures and Options Markets, Prentice Hall.

## 課程教材網址(含線上教學資訊,教師個人網址請列位於本校內之網址)

Teaching Aids & Teacher's Website(Including online teaching information.

Personal website can be listed here.)

NDHU E-learning Webpage

其他補充說明(Supplemental instructions)