開課班級: 四財金學士學程二A　　授課老師: 潘璟靜　　學分數: 3

課程大綱:
本課程涵蓋以下內容： 1.衍生性金融產品介紹。 2.衍生性金融資產交易。
3.衍生性金融資產價格之決定。

outline:
This program covers the following topics: 1.Introduction of derivatives securities. 2.Trading of derivatives securities. 3.Pricing derivatives securities.

教學型態:
課堂教學

成績考核方式:
平時成績:100%
期中考:0%
期末考:0%
其它:缺課一次扣期末成績3分%

本科目教學目標:

參考書目:
Fundamentals of Futures and Options Markets (John Hull) 9th edition

課程進度表：

週次	起訖月日	授課單元(內容)	備註
第1週	2.19~2.25	第1週：Introduction 1.Exchange-traded markets 2.OTC markets 3.Forward contracts 4.Futures contracts 5.Options 6.Types of traders	19日正式上課。19~23日加退選，復(轉)學生及延修生選課，雙主修、輔系申請，23日申辦抵免學分截止日
第2週	2.26~3.03	第2週：Introduction 1.Exchange-traded markets 2.OTC markets 3.Forward contracts 4.Futures contracts 5.Options 6.Types of traders	28日和平紀念日(放假)
第3週	3.04~3.10	第3週：Introduction 1.Exchange-traded markets 2.OTC markets 3.Forward contracts 4.Futures contracts 5.Options 6.Types of traders	
第4週	3.11~3.17	第4週：Mechanics of futures markets 1.Specification of a futures contract 2.Convergence of futures contract 3.Daily settlement and margins 4.Delivery 5.Types of traders and types of orders 6.Forward vs.futures contracts ; ; ;	11日成績優異提前畢業者提出申請截止日,14日第1次校教評會
第5週	3.18~3.24	第5週：Mechanics of futures markets 1.Specification of a futures contract 2.Convergence of futures contract 3.Daily settlement and margins 4.Delivery 5.Types of traders and types of orders 6.Forward vs.futures contracts	
第6週	3.25~3.31	第6週：Mechanics of futures markets 1.Investment assets vs. consumption assets 2.Convergence of futures contract 3.Daily settlement and margins 4.Delivery 5.Types of traders and types of orders 6.Forward vs.futures contracts	

第7週	4.01~4.07	第7週：Hedging strategies using futures 1.Basic principles 2.Arguments for and against hedging 3.Basis risk 4.Cross hedging 5.Stock index futures 6.Rolling the hedge forward	3日(三)校慶補假(112年11月25(六)日校慶活動日)。4日(四)兒童節、民族掃墓節(放假),5日(五)民族掃墓節補假
第8週	4.08~4.14	第8週：Hedging strategies using futures 1.Basic principles 2.Arguments for and against hedging 3.Basis risk 4.Cross hedging 5.Stock index futures 6.Rolling the hedge forward	10日校課程委員會。11日第2次校教評會
第9週	4.15~4.21	第9週：期中考試;	15~21日期中考試
第10週	4.22~4.28	第10週：Hedging strategies using futures 1.Basic principles 2.Arguments for and against hedging 3.Basis risk 4.Cross hedging 5.Stock index futures 6.Rolling the hedge forward	22~26日學士班申請轉系,27~28日四技二專統一入學測驗,28日教師期中成績上網登錄截止日
第11週	4.29~5.05	第11週：Interest rates 1.Types of rates 2.Measuring interest rates 3.Zero rates 4.Bond pricing 5.Determining Treasury zero rates 6.Forward rates 7.Forward rate agreements 8.Duration and Convexity 9.Theories of the term structure of interest rates	
第12週	5.06~5.12	第12週：Interest rates 1.Types of rates 2.Measuring interest rates 3.Zero rates 4.Bond pricing 5.Determining Treasury zero rates 6.Forward rates 7.Forward rate agreements 8.Duration and Convexity	11日多益測驗(暫定)

		9.Theories of the term structure of interest rates	
第13週	5.13~5.19	第13週：Interest rates 1.Types of rates 2.Measuring interest rates 3.Zero rates 4.Bond pricing 5.Determining Treasury zero rates 6.Forward rates 7.Forward rate agreements 8.Duration and Convexity 9.Theories of the term structure of interest rates	16日第3次校教評會。19日博士班招生(暫定)
第14週	5.20~5.26	第14週：Determination of forward and fitires prices 1.Investment assets vs. consumption assets 2.Short selling 3.Forward price for an investment asset 4.Known income and yield 5.Valuing forward contracts 6.Are forward prices and futures prices equal? 7.Futures prices of stock indices 8.Forward and f	20 ~24日體育運動週，22日水上運動會(暫定),24日申請停修課程截止
第15週	5.27~6.02	第15週：Determination of forward and fitires prices 1. Investment assets vs. consumption assets 2. Short selling 3. Forward price for an investment asset 4. Known income and yield 5. Valuing forward contracts 6.Are forward prices and futures prices equal? 7.Futures prices of stock indices 8.Forward and f	27~ 31日藥物濫用防制宣導週
第16週	6.03~6.09	第16週：Determination of forward and fitires prices 1. Investment assets vs. consumption assets 2. Short selling 3. Forward price for an investment asset 4. Known income and yield 5. Valuing forward contracts 6. Are forward prices and futures prices equal? 7. Futures prices of stock indices 8. Forward and f	3日校務會議。3~9日畢業班(學士)期末考試。
第17週	6.10~6.16	第17週：Determination of forward and fitires prices 1. Investment assets vs. consumption assets 2. Short selling	10日端午節(放假)，12日畢業班授課教師送交學期成績截止

		3. Forward price for an investment asset 4. Known income and yield 5. Valuing forward contracts 6. Are forward prices and futures prices equal? 7. Futures prices of stock indices 8. Forward and f	
第18週	**6.17~6.23**	**第18週：期末考試 ;**	**17~23日期末考試**