課程名稱: (1122)期貨與選擇權(4572)_四財金學士學程二A(1122)Futures and Options(4572)

授課教師:潘璟靜

《尊重智慧財產權,請使用正版教科書,勿非法影印書籍及教材,以免侵犯他人著作權》

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: 成績考核方式:

課堂教學 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

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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	19日正式上課。19~23日加退
		markets	選,復(轉)學生及延修生選課
		2.OTC markets	,雙主修、輔系申請,23日
		3.Forward contracts	申辦抵免學分截止日
		4.Futures contracts	
		5. Options	
		6. Types of traders	
第2週	2.26~3.03	第2週:Introduction 1.Exchange-traded	28日和平紀念日(放假)
		markets	
		2.OTC markets	
		3.Forward contracts	
		4.Futures contracts	
		5.Options	
		6. Types of traders	
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	11日成績優異提前畢業者提
		1.Specification of a futures contract	出申請截止日,14日第1次校
		2.Convergence of futures contract	教評會
		3.Daily settlement and margins	
		4.Delivery	
		5. Types of traders and types of orders	
77 - \ T		6.Forward vs.futures contracts;;;	
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	
// ∧ □	0.05.004	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 orders6. Forward vs. futures contracts	
		o.Forward vs.iddies contracts	

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第7週	4.01~4.07	第7週:Hedging strategies using futures 1.Basic principles	3日(三)校慶補假(112年11月2 5(六)日校慶活動日)。4日(四)
		2.Arguments for and against hedging	兒童節、民族掃墓節(放假),
		3.Basis risk	5日(五)民族掃墓節補假
		4.Cross hedging	- (
		5.Stock index futures	
		6.Rolling the hedge forward	
第8週	4.08~4.14	第8週:Hedging strategies using futures	10日校課程委員會。11日第2
		1.Basic principles	次校教評會
		2.Arguments for and against hedging	WINDANI E
		3. Basis risk	
		4.Cross hedging	
		5.Stock index futures	
		6.Rolling the hedge forward	
笠の油	4.15~4.21		45 24 口 拥 由 孝註
第9週	4.15~4.21	第9週:期中考試; 第10週:Hodging strategies using futures	15~21日期中考試
第10週	4.ZZ~4.Zŏ	第10週:Hedging strategies using futures	22~26日學士班申請轉系,27~
		1.Basic principles	28日四技二專統一入學測驗,
		2.Arguments for and against hedging	28日教師期中成績上網登錄
		3.Basis risk	截止日
		4.Cross hedging	
		5.Stock index futures	
		6.Rolling the hedge forward	
第11週	4.29~5.05	第11週:Interest rates 1.Types of rates	
	0	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	
		1 4100	
第12週	5.06~5.12	第12週:Interest rates 1.Types of rates	
73 Z Z	0.00 - 0.12	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	

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授課教師:潘璟靜

		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	16日第3次校教評會。19日博
		2.Measuring interest rates	士班招生(暫定)
		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14週	5.20~5.26	第14週:Determination of forward and fitires	20
年 4週	5.20~5.26		
		prices 1.Investment assets vs. consumption	~24日體育運動週,22日水上
		assets	運動會(暫定),24日申請停修
		2.Short selling	課程截止
		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	
77 / = \III		8.Forward and f	
第15週	5.27~6.02	· · · –	27~
		prices 1. Investment assets vs. consumption	31日藥物濫用防制宣導週
		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	
第16週	6.03~6.09	第16週: Determination of forward and fitires	1
		prices 1. Investment assets vs. consumption	學士)期末考試。
		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	
第17週	6.10~6.16	第17週: Determination of forward and fitires	10日端午節(放假),12日畢業
		prices 1. Investment assets vs. consumption	班授課教師送交學期成績截
		assets	LF
		2. Short selling	
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授課教師:潘璟靜

		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

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