

Tamkang University Academic Year 108, 2nd Semester Course Syllabus

Course Title	FUTURES AND OPTIONS	Instructor	LIN, CHIEN-CHIN
Course Class	TLWXB3A BACHELOR'S PROGRAM IN GLOBAL FINANCIAL MANAGEMENT (ENGLISH-TAUGHT PROGRAM), 3A	Details	<ul style="list-style-type: none"> ◆ General Course ◆ Required ◆ One Semester
D e p a r t m e n t a l A i m o f E d u c a t i o n			
<p>I . Learning and instanding international financial theory.</p> <p>II. Learn to plan the future.</p> <p>III. Enhance the ability of practical analysis.</p> <p>IV. Increase the team research ability.</p> <p>V . Master the international financial pulsation.</p> <p>VI. Cultivate morality and global civilization.</p>			
Subject Departmental core competences			
<p>A. The student to have a basic knowledge of international financial management theory and practice.(ratio:50.00)</p> <p>E. To obtain international professional qualifications that will aid their future career. (ratio:30.00)</p> <p>F. To obtain a basic ability to examine domestic and global financial situations.(ratio:20.00)</p>			
Subject Schoolwide essential virtues			
<p>1. A global perspective. (ratio:20.00)</p> <p>2. Information literacy. (ratio:20.00)</p> <p>3. A vision for the future. (ratio:10.00)</p> <p>5. Independent thinking. (ratio:50.00)</p>			

Course Introduction	<p>The main purpose of this course is introduced the basic concept of the derivatives markets and the financial instruments used in this market. These instruments include the forwards, Futures , swaps and options. How to use these tools for arbitrage, speculative, and hedge is also an important object of this course. This course provides a solid basis for student to study financial engineering and new financial products.</p>
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The correspondences between the course's instructional objectives and the cognitive, affective, and psychomotor objectives.

Differentiate the various objective methods among the cognitive, affective and psychomotor domains of the course's instructional objectives.

- I. Cognitive : Emphasis upon the study of various kinds of knowledge in the cognition of the course's veracity, conception, procedures, outcomes, etc.
- II.Affective : Emphasis upon the study of various kinds of knowledge in the course's appeal, morals, attitude, conviction, values, etc.
- III.Psychomotor: Emphasis upon the study of the course's physical activity and technical manipulation.

No.	Teaching Objectives	objective methods
1	To understand how derivatives markets work, how derivatives can be used, and what determines the prices of derivatives.	Cognitive

The correspondences of teaching objectives : core competences, essential virtues, teaching methods, and assessment

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	AEF	1235	Lecture	Testing, Study Assignments

Course Schedule

Week	Date	Course Contents	Note
1	109/03/02 ~ 109/03/08	Mechanics of Futures Markets	
2	109/03/09 ~ 109/03/15	Mechanics of Futures Markets	
3	109/03/16 ~ 109/03/22	Hedging Strategies Using Futures	
4	109/03/23 ~ 109/03/29	Interest Rate	
5	109/03/30 ~ 109/04/05	Determination of Forward and Futures Prices	
6	109/04/06 ~ 109/04/12	Determination of Forward and Futures Prices	

7	109/04/13 ~ 109/04/19	Determination of Forward and Futures Prices	
8	109/04/20 ~ 109/04/26	Interest Rate Futures	
9	109/04/27 ~ 109/05/03	Midterm Exam Week	
10	109/05/04 ~ 109/05/10	Interest Rate Futures	
11	109/05/11 ~ 109/05/17	Swaps	
12	109/05/18 ~ 109/05/24	Mechanics of Option Markets	
13	109/05/25 ~ 109/05/31	Properties of Stock Options	
14	109/06/01 ~ 109/06/07	Properties of Stock Options	
15	109/06/08 ~ 109/06/14	Trading Strategies Involving Options	
16	109/06/15 ~ 109/06/21	Trading Strategies Involving Options	
17	109/06/22 ~ 109/06/28	Final Exam Week (Date:109/6/18-109/6/24)	
18	109/06/29 ~ 109/07/05	Supplementary teaching: Valuing Stock Options	
Requirement			
Teaching Facility		Computer	
Textbooks and Teaching Materials		Fundamentals of Futures and Options Markets, John C. Hull	
References			
Number of Assignment(s)		12 (Filled in by assignment instructor only)	
Grading Policy		◆ Attendance : % ◆ Mark of Usual : 30.0 % ◆ Midterm Exam : 30.0 % ◆ Final Exam : 40.0 % ◆ Other < > : %	
Note		This syllabus may be uploaded at the website of Course Syllabus Management System at http://info.ais.tku.edu.tw/csp or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at http://www.acad.tku.edu.tw/CS/main.php . ※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.	