

## Tamkang University Academic Year 111, 1st Semester Course Syllabus

Course Title	DERIVATIVES	Instructor	WANG, REN-HE
Course Class	TLUXM1A TKU-QUT DUAL MASTER DEGREE PROGRAM IN FINANCE (ENGLISH-TAUGHT PROGRAM), 1A	Details	◆ General Course ◆ Selective ◆ One Semester
Relevance to SDGs	SDG4 Quality education		
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			
I . To cultivate a professional understanding of the theory and skills of finance. II. To be able to solve practical problems by professional knowledge of finance. III. Possess the ability to communicate and express views regarding financial profession. IV. Emphasize corporation and coordination within a team. V . To expand international vision and civic awareness.			
Subject Departmental core competences			
A. Have a strong grasp of the advanced knowledge and skills in professional finance. (ratio:40.00) B. Possess the advanced application ability to financial practices.(ratio:45.00) C. To be capable of communicating and expressing views in terms of advanced finance. (ratio:5.00) D. Illustrate the ability of corporation and coordination within a team.(ratio:5.00) E. Understand international financial issues and corporate responsibility.(ratio:5.00)			
Subject Schoolwide essential virtues			
1. A global perspective. (ratio:30.00) 2. Information literacy. (ratio:10.00) 3. A vision for the future. (ratio:5.00) 4. Moral integrity. (ratio:5.00) 5. Independent thinking. (ratio:30.00) 6. A cheerful attitude and healthy lifestyle. (ratio:5.00) 7. A spirit of teamwork and dedication. (ratio:10.00)			

8. A sense of aesthetic appreciation. (ratio:5.00)

Course  
Introduction

Derivatives markets have become increasingly important in the world of finance and investments. It is now essential for all finance professionals to understand how these markets work, how they can be used, and what determines prices in them.

This course addresses these issues.

**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	Introduce the two main products trading on exchanges are futures and options.  The market participants are now subject to rules specifying how trading must be done, how trades must be reported, and the collateral that must be provided.	Cognitive

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

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	ABCDE	12345678	Lecture, Discussion	Testing

Course Schedule

Week	Date	Course Contents	Note
1	111/09/05 ~ 111/09/11	Introduction	
2	111/09/12 ~ 111/09/18	Mechanics of Futures Markets	
3	111/09/19 ~ 111/09/25	Hedging Strategies Using Futures	

4	111/09/26 ~ 111/10/02	Hedging Strategies Using Futures	
5	111/10/03 ~ 111/10/09	Interest Rates	
6	111/10/10 ~ 111/10/16	Determination of Forward and Future Prices	
7	111/10/17 ~ 111/10/23	Determination of Forward and Future Prices	
8	111/10/24 ~ 111/10/30	Midterm	
9	111/10/31 ~ 111/11/06	Interest Rate Futures	
10	111/11/07 ~ 111/11/13	淡江大學智慧新經濟論壇	
11	111/11/14 ~ 111/11/20	Mechanics of Options Markets	
12	111/11/21 ~ 111/11/27	Properties of Stock Options	
13	111/11/28 ~ 111/12/04	Trading Strategies Involving Options	
14	111/12/05 ~ 111/12/11	Introduction to Binomial Trees	
15	111/12/12 ~ 111/12/18	Introduction to Binomial Trees	
16	111/12/19 ~ 111/12/25	Valuing Stock Options:The Black-Scholes-Merton Model	
17	111/12/26 ~ 112/01/01	Final Exam	
18	112/01/02 ~ 112/01/08	Valuing Stock Options:The Black-Scholes-Merton Model	
Requirement			
Teaching Facility		Computer	
Textbooks and Teaching Materials		Fundamentals of Futures and Options Markets John C. Hull 8 Edition	
References			
Number of Assignment(s)		(Filled in by assignment instructor only)	
Grading Policy		◆ Attendance : 10.0 %    ◆ Mark of Usual :       %    ◆ Midterm Exam : 40.0 % ◆ Final Exam : 50.0 % ◆ Other 〈    〉 :       %	

Note	<p>This syllabus may be uploaded at the website of Course Syllabus Management System at <a href="http://info.ais.tku.edu.tw/csp">http://info.ais.tku.edu.tw/csp</a> or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at <a href="http://www.acad.tku.edu.tw/CS/main.php">http://www.acad.tku.edu.tw/CS/main.php</a>.</p> <p>※ <b>Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.</b></p>
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