國立東華大學

課　綱　Course Outline
財務金融學系學士班國際組

中文課程名稱 Course Name in Chinese	衍生性金融商品				
英文課程名稱 Course Name in English	Derivatives Securities				
科目代碼 Course Code	FIN_B0050	班　別 Degree	學士班 Bachelor's		
修別 Type	學程 Program	學分數 Credit(s)	3.0	時　數 Hour(s)	3.0
先修課程 Prerequisite					

課程目標 Course Objectives

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.

系教育目標 Dept.'s Education Objectives

1	培育財務金融業之管理人 Cultivate talents with a skill of financial management.
2	培育具備投資理財能力之人才 Cultivate talents with a skill of investment and manage finances.
3	培育政府及企業所需之財務人才 Trains the talents needed for our nation's economic and business environment.

系專業能力 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
A	具備經濟學、會計學、統計學及數學的基礎能力 Basic knowledge of the financial theory Economics, accounting,statistical and mathematical ability.	
B	具備財務金融基本學理 Understanding of the development of the financial disciplinal.	●
C	具備運用財務金融學理進行分析能力 Basic knowledge of financial theory analysis.	●
D	具備資料整理、書面呈現或口頭報告之能力 Basic knowledge of documentation and presentation skills.	●

E	具備財經時事基本分析能力 Capabilities for financial analysis of current affairs	○
F	具備電腦程式運算及應用基本能力 Ability of computer programs, algorithms and applications	○
G	具備英語閱讀溝通協調等基本能力 English reading ability of communication and coordination	○

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

課程大綱 Course Outline
Introduction to basic financial assets Forwards Swaps Futures Options Financial markets Asset pricings on derivatives Hedging and arbitrage
資源需求評估（師資專長之聘任、儀器設備的配合···等） Resources Required (e.g. qualifications and expertise, instrument and equipment, etc.)
Projector Computer
課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods
Lecture Question and Answer Tests
其他 Miscellaneous