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② 國 玄東 華 大 學								
教學計劃表 Syllabus								
課程名稱(中文) Course Name in Chinese	衍生性金融商品 Acade				學年/學期 Academic Year/Semester 114/1			
課程名稱(英文) Course Name in English	Derivatives							
科目代碼 Course Code	AC1M30030	系級 Department & Year	學三		開課單位 Course-Offering Department		與資訊管理國際學士 班	
修別 Type	學程 Program	學分數/時間 Credit(s)/Hour(s)			3.0/3.0			
授課教師 Instructor	/羅德謙							
先修課程 Prerequisite								
	課	程描述 Cours	se Desci	ript	ion			
Financial Derivatives, such as Futures and Options, is one of the fundamental subjects in Finance. I will introduce several interesting derivatives securities, including Forward Contracts, Futures, Options, and their characteristics in this course. The course is designed to provide students an understanding of financial derivatives products. Students who would like to pursue further studies in Finance or seek jobs in Finance, Accounting or Business industry are recommended to take this course.								
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.								
系專業能力 Correl Cours Basic Learning Outcomes Basic Learning Outcomes					程目標與系專業能 力相關性 relation between burse Objectives and Dept.'s Education Objectives			

	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	兼具會計資訊理論與實務操作及專業知識,具備跨領域解決問題能力	•
В	具有良好之會計資訊理論基礎與分析能力,具備相關領域升學或就業之知識與能力	•
С	具備以資訊技術協助企業運作與商業管理之知識與應用能力	0
D	具有會計資訊、風險控管、電腦審計與稅務整合能力	0
Е	具備超然獨立並嚴格遵守會計資訊專業倫理的道德勇氣	0
F	具備團隊合作、國際視野、創造性思考及良好的外語能力	0

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

授課進度表 Teaching Schedule & Content

週次Week	內容 Subject/Topics	備註Remarks
1	Introduction	
2	Chap 1. Introduction	
3	Chap 2. Mechanics of Futures and Forward Markets	

4	Chap 3. Hedging Strategies Using Futures					
5	Chap 5. Determination of Forward and Futures Prices					
6	Chap 9. Mechanics of Option Markets					
7	The First In-Class Assignment					
8	Discussion on In-Class Assignment, Review					
9	期中考試週 Midterm Exam					
10	School Holiday, No class					
11	Chap 10. Properties of Stock Options					
12	Final Presentation					
13	Final Presentation Chap 11. Trading Strategies Involving Options					
14	Final Presentation Chap 12. Introduction to Binomial Trees					
15	Final Presentation Chapter 13. Valuing Stock Options: The Black-Scholes-Merton Model					
16	The Second In-Class Assignment					
17	(Preparation Week)					
18						
	教 學 策 略 Teaching Strategies					
✓ 課堂講	教 學 策 略 Teaching Strategies 授 Lecture					
	授 Lecture					
其他Mix	授 Lecture					
其他Mis	授 Lecture					
其他Mis 創新教學(問題導	授 Lecture					
割新教學(問題導 翻轉教	授 Lecture					
創新教學(問題導 翻轉教 社會責任(授 Lecture					
創新教學(問題導 翻轉教 社會責任(在地實	授 Lecture 文分組討論Group Discussion 多觀實習 Field Trip					
創新教學(問題導 翻轉教 社會責任(在地實 跨域合作(授 Lecture					
創新教學(問題導 翻轉教 社會責任(在地實 跨域合作() 跨界教	接 Lecture					
創新教學(問題導 翻轉教 社會責任(在地實 跨域合作() 跨界教	接 Lecture 文分組討論Group Discussion 李観實習 Field Trip					
創新教學(問題導 翻轉教 社會責任(在地實 跨域合作() 跨界教	接 Lecture 文字組討論Group Discussion 多觀實習 Field Trip					
創新教學(創新教學() 問題導教 社會責任() 」 」 」 」 」 」 」 」 一	接 Lecture 文字組討論Group Discussion 多觀實習 Field Trip					

學期成績計算及多元評量方式 Grading & Assessments									
配分項目	配分比例	多元評量方式 Assessments							
Items	Percentage	測驗 會考	實作 觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照 檢定	其他
平時成績 General Performance	10%			>					
期中考成績 Midterm Exam	35%	~							
期末考成績 Final Exam									
作業成績 Homework and/or Assignments	20%		~						In-Class Assignment
其他 Miscellaneous (Final Presentation)	35%			~					

評量方式補充說明

Grading & Assessments Supplemental instructions

教科書與參考書目(書名、作者、書局、代理商、說明)

Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)

John Hull, Fundamentals of Futures and Options Markets, Prentice Hall. 雙葉書局代理

課程教材網址(含線上教學資訊,教師個人網址請列位於本校內之網址)

Teaching Aids & Teacher's Website(Including online teaching information.

Personal website can be listed here.)

NDHU E-learning Webpage

其他補充說明(Supplemental instructions)