

朝陽科技大學 091學年度第2學期教學大綱
Futures & Options 期貨與選擇權

當期課號	6325	Course Number	6325
授課教師	蔡信坤	Instructor	,
中文課名	期貨與選擇權	Course Name	Futures & Options
開課單位	企業管理系(二進)四A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	期貨與選擇權之基本概念、價格決定方法、交易流程與市場上實際商品之介紹。	Objectives	This course provides 1.working knowledge and 2.theoretical basic knowledge of futures and options markets.
教材	講授為主	Teaching Materials	Teaching
成績評量方式	期中考 期末考 平時點名	Grading	Test Twice
教師網頁	-		
教學內容	1. Introduction to Futures and Options 2. Functioning of Futures and Option Markets 3. Hedging Strategies Using Futures 4. Trading Strategies Involving Options) 5. Futures and Option Contracts 6. An Introduction to Binomial Trees 7. Black and Scholes Model 8. Value at Risk 9. 臺灣認購權證, 選擇權與指數期貨市場	Syllabus	1. Introduction to Futures and Options 2. Functioning of Futures and Option Markets 3. Hedging Strategies Using Futures 4. Trading Strategies Involving Options 5. Futures and Option Contracts 6. An Introduction to Binomial Trees 7. Black and Scholes Model 8. Value at Risk 9. The operation of futures, option and warrant market in Taiwan

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