朝陽科技大學 093學年度第1學期教學大綱
Futures & Options 期貨與選擇權

當期課號	3129	Course Number	3129
授課教師	顏盟□	Instructor	YEN,MENG FENG
中文課名	期貨與選擇權	Course Name	Futures & Options
開課單位	財務金融系(四進)四A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	鑒於台灣期貨選擇市場的蓬勃發展，本課程的設計旨在幫助畢業後有心踏入該市場並成爲專業期權交易員、期權投資顧問，或想嘗試自己投資的學生獲得應有的基本知識。上課內容含括各種期權商品的介紹、期貨選擇權的定價和操作策略、以及如何使用期貨選擇權來作避險和套利。	Objectives	The need for finance students to understand the derivatives market has been increasing due to the boom of the local futures and options market. For those who want to become a professional derivatives trader or consultant in this area after graduation, this course will provide them with knowledge about this market, skills in pricing futures and options. Additionally, course participants will learn how to do hedging and making risk-free arbitrage profits with futures or options.
教材	教科書:衍生性金融商品-選擇權.期貨與交換(陳威光著,智勝文化出版) power point slides	Teaching Materials	
成績評量方式	小考7次:70%(10%/次) 期權虛擬交易競賽及期末交易策略作業:30% 上課表現和出席額外加分:5%	Grading	7 tests: 70% (5%/each) trading grade and final report:30% class participation: additional 5%
教師網頁	http://www.cyut.edu.tw/~yenmf		
教學內容	鑒於台灣期貨選擇市場的蓬勃發展,本課程的設計旨在幫助畢業後有心踏入該市場並成爲專業期權交易員.期權投資顧問,或想嘗試自己投資的學生獲得應有的基本知識. 上課內容含括各種期權商品的介紹,期貨選擇權的定價和操作策略,以及如何使用期貨選擇權來作避險和套利.	Syllabus	The need for finance students to understand the derivatives market has been increasing due to the boom of the local futures and options market. For those who want to become a professional derivatives trader or consultant in this area after graduation, this course will provide them with knowledge about this market, skills in pricing futures, options, forwards, and swaps, and so on. Additionally, course participants will learn how to do hedging and making risk-free arbitrage profits with futures or options.

尊重智慧財產權，請勿非法影印。