

朝陽科技大學 094學年度第1學期教學大綱
Futures and Options 期貨與選擇權市場

當期課號	7562	Course Number	7562
授課教師	顏盟□	Instructor	YEN,MENG FENG
中文課名	期貨與選擇權市場	Course Name	Futures and Options
開課單位	財務金融系碩士在職專班三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 on the one hand working knowledge , and the other hand theoretical basic knowledge of futures and options markets .
教材	power point slides and hand-outs	Teaching Materials	
成績評量方式	程式交易系統製作:100%; 其中上台報告:30% 書面報告:30% 期末績效測試:40% 上課全勤:外加5%	Grading	project on porgramme trade: 100%, where presentation: 30%, report: 30%, and performance of programme: 40% additional non-absence bouns: 5%
教師網頁	www.cyut.edu.tw/~yenmf		
教學內容	這門課雖然課名為期貨選擇權市場,但上課主要內容為技術分析與程式交易系統製作.課程中會回顧大學部所教的無風險套利方法,和基本選擇權和期貨交易策略.但主要教學內容為教導不同門派的技術分析,並引導學生寫作屬於自己的程式交易系統.至於程式寫作平台會利用Trade Station和 奇狐勝券等兩套系統.	Syllabus	Whilst the title of this course is related to the futures and options market, lectures will be given to introduce different approaches to doing technical analysis for futures or stocks. One of the main purposes of this course is to lead students to the world of programme trading. Students will be shown how to build their own trading programme via two different platforms:Trade Station and ChieFox. Moreover, the basic trading strategies for futures and options will be reviewed.

尊重智慧財產權，請勿非法影印。