# 朝陽科技大學 099學年度第1學期教學大綱
# Futures & Options 期貨與選擇權

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| 當期課號 | 1257 | Course Number | 1257 |
| 授課教師 | 蔡佩珊 | Instructor | TSAI,PEI SHAN |
| 中文課名 | 期貨與選擇權 | Course Name | Futures & Options |
| 開課單位 | 保險金融管理系(四日)四A | Department | |
| 修習別 | 選修 | Required/Elective | Elective |
| 學分數 | 2 | Credits | 2 |
| 課程目標 | 1. 使學生對期貨與選擇權基本概念有明確的理解<br>2. 使學生認識期貨與選擇權之評價模式與交易策略<br>3. 使學生具備理財專員之專業態度<br>4. 觀察台灣期貨與選擇權市場之實際發展狀況 | Objectives | 1. Enabling students to understand futures and options.<br>2. Enabling students to know evaluation model and deal strategies of futures and options.<br>3. Enabling students to have professional attitudes of financial management personnel.<br>4. Observing actual development of futures and options in Taiwan. |
| 教材 | 衍生性金融商品：期貨與選擇權 / 第1版 / 金鐵英、金鐵珊著 / 新陸書局 | Teaching Materials | Derivatives: Futures and Options |
| 成績評量方式 | 平時20%<br>情境體驗20%<br>分組報告30%<br>期末考30% | Grading | Participation: 20%<br>Experience on Circumstances: 20%<br>Subject Presentation: 30%<br>Final Exam: 30% |
| 教師網頁 | | | |
| 教學內容 | 本課程將針對「衍生性金融商品概論」、「期貨—期貨市場、股價指數期貨、利率期貨、外匯期貨」、「選擇權—選擇權市場、股價指數選擇權、外匯選擇權、期貨選擇權、利率選擇權」及「金融交換」等四個部份進行探討。進而透過金融實務案例將理論與實務加以連結，使學生對衍生性金融商品的基本概念、定價，及避險、投機、套利等策略具備基本的認知。 | Syllabus | This course includes four parts: “Introduction to Derivatives”, “Futures: Futures Market, Futures on Stock Index, Interest Rates, and Foreign Currency”, “Options: Options Market, Options on Stock Index, Foreign Currency, Futures, and Interest Rates”, and “Financial Swaps”. The purpose of this course is to link the theory and real practice by financial cases and anticipate the students to possess fundamental understanding about the basic concepts, the pricing, the hedging strategies, the speculation, the arbitrage of various derivatives. |

尊重智慧財產權，請勿非法影印。