朝陽科技大學 099學年度第2學期教學大綱
Financial Derivative 衍生性金融商品

當期課號	7563	Course Number	7563
授課教師	金鐵英	Instructor	JIN,TIE IN
中文課名	衍生性金融商品	Course Name	Financial Derivative
開課單位	財務金融系碩士在職專班一A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	瞭解期貨契約與選擇權等其他金融工具的基本意義，並與其他證券之異同有所認知，俾使學生建立起對金融衍生性商品之正確觀念。 1.說明金融衍生性商品市場的意義、角色與功能；2.期貨市場的功能、合約種類、交易機制、定價模式與避險策略； 3.選擇權市場的功能、交易機制與策略、以及相關定價模式。	Objectives	Futures and options markets have become increasingly important in the world of finance and investment, this course will introduce (1) how these markets work, (2) How they can be used, and (3) what determines prices in them.
教材	期貨與選擇權, 金鐵英金鐵珊著, 新陸書局出版, 2010	Teaching Materials	期貨與選擇權, 金鐵英金鐵珊著, 新陸書局出版, 2010
成績評量方式	The average of all quizes plus/minus frequency of attendancy/vacancy.	Grading	The average of all quizes plus/minus frequency of attendancy/vacancy.
教師網頁			
教學內容	1. Mechanics of Futures and Options Markets 2. Hedging Strategies Uwsing Futures and Options 3. Interest Rates 4. Determination of Forward, Futures and Options Prices 5. Interest Rate Futures and Options 6. Foreign exchange Furures and Options 7. Equity Futures and Options	Syllabus	1. Mechanics of Futures and Options Markets 2. Hedging Strategies Uwsing Futures and Options 3. Interest Rates 4. Determination of Forward, Futures and Options Prices 5. Interest Rate Futures and Options 6. Foreign exchange Furures and Options 7. Equity Futures and Options