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	1573	Course Number	1573
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	財務金融系(四日)三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	講授爲主	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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