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

當期課號	3016	Course Number	3016
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(二進)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:期貨與選擇權(張傳章著,雙葉書廊); power point slides	Teaching Materials	
成績評量方式	期中考:30%; 期末考:30%; 期權虛擬交易競賽:20% (競賽成績和競賽積分各佔10%) 期末交易策略報告:20% 全勤額外加分:5%	Grading	mid-term exam:30%; final exam:30%; project on the six basic trading strategies for options:20%; mock trading grade: 20%; class participation: additional 5%
教師網頁	http://www.cyut.edu.tw/~yenmf		
教學內容	主題一: 衍生性金融商品導論 主題二: 期貨導論 主題三: 期貨評價 主題四: 期貨交易策略 主題五: 選擇權導論 主題六: 選擇權價格和交易策略 主題七: 買權賣權等價理論 主題八: Black-Scholes 公式 主題九: 選擇權二項式定價模型	Syllabus	Lecture 1: introduction to financial derivatives Lecture 2: introduction to futures market and its products Lecture 3: pricing futures Lecture 4: trading strategies for futures Lecture 5: introduction to option market and its products Lecture 6: option pricing and trading strategies Lecture 7: put-call parity Lecture 8: Black-Scholes theory Lecture 9: binomial model for option pricing

尊重智慧財產權，請勿非法影印。