朝陽科技大學 096學年度第1學期教學大綱
Futures & Options 期貨與選擇權

當期課號	3054	Course Number	3054
授課教師	戴錦周	Instructor	DAI,JIN JOU
中文課名	期貨與選擇權	Course Name	Futures & Options
開課單位	財務金融系(四進)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	自編講義	Teaching Materials	Handout prepared by the teacher.
成績評量方式	學期總成績 = 30%□平常成績+30%□期中考成績+40%□期末考成績	Grading	total = 30% homework+30% midterm+40%□final
教師網頁	_		
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