朝陽科技大學 095學年度第2學期教學大綱
Futures & Options 期貨與選擇權

當期課號	1072	Course Number	1072
授課教師	金鐵英	Instructor	JIN,TIE IN
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	Hull, C. John, Fundamentals of Futures and Options Markets, 5th ed., New Jersey: Prentice Hall	Teaching Materials	Hull, C. John, Fundamentals of Futures and Options Markets, 5th ed., New Jersey: Prentice Hall
成績評量方式	The average of all quizes plus/minus attendance rates.	Grading	The average of all quizes plus/minus attendance rates.
教師網頁			
教學內容	1. Mechanics of Futures Markets 2. Hedging Strategies Uwsing Futures 3. Interest Rates 4. Determination of Forward and Futures Prices 5. Interest Rate futures 6. Swaps 7. Mechanics of Options Markets 8.Properties of Stock Options 9. Trading Strategies Involving Options 10. Introduction to Binomial Trees 11. Valuing Stock Options: the Black-Scholes Model 12. Options on Stock Indices and Currencies 13. Futures Options 14. The Greek Letters 15. Valuation Using Binomial Trees 16. Volatility Smiles	Syllabus	1. Mechanics of Futures Markets 2. Hedging Strategies Uwsing Futures 3. Interest Rates 4. Determination of Forward and Futures Prices 5. Interest Rate futures 6. Swaps 7. Mechanics of Options Markets 8.Properties of Stock Options 9. Trading Strategies Involving Options 10. Introduction to Binomial Trees 11. Valuing Stock Options: the Black-Scholes Model 12. Options on Stock Indices and Currencies 13. Futures Options 14. The Greek Letters 15. Valuation Using Binomial Trees 16. Volatility Smiles

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