朝陽科技大學 096學年度第2學期教學大綱
Futures & Options 期貨與選擇權

當期課號	1094	Course Number	1094
授課教師	張健邦	Instructor	JANG,JIAHN BANG
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	Options, Futures, and Other Derivatives/5e John C. Hull 黃達業譯	Teaching Materials	Options, Futures, and Other Derivatives/5e John C. Hull
成績評量方式	Homework,Quiz, Participation30% mid30% final40%	Grading	Homework,Quiz, Participation30% mid30% final40%
教師網頁	http://www.cyut.edu.tw/~jbjang/FuturesOptions.htm		
教學內容	1. Mechanics of Futures and Forward Markets 2. Hedging Strategies Using Futures 3. Determination of Forward and Futures Prices 4. Interest Rate Futures 5. Mechanics of Options Markets 6. Properties of Stock Options 7. Trading Strategies Involving Options 8. Introduction to Binomial Trees 9. Valuing Stock Options: The Black-Scholes Model 10. Options on Stock Indices and Currencies 11. Futures Options 12. The Greek Letters 13. Binomial Trees in Practice 14. Volatility Smiles	Syllabus	1. Mechanics of Futures and Forward Markets 2. Hedging Strategies Using Futures 3. Determination of Forward and Futures Prices 4. Interest Rate Futures 5. Mechanics of Options Markets 6. Properties of Stock Options 7. Trading Strategies Involving Options 8. Introduction to Binomial Trees 9. Valuing Stock Options: The Black-Scholes Model 10. Options on Stock Indices and Currencies 11. Futures Options 12. The Greek Letters 13. Binomial Trees in Practice 14. Volatility Smiles

尊重智慧財產權，請勿非法影印。