朝陽科技大學 097學年度第1學期教學大綱

Futures and Options 期貨與選擇權市場

當期課號	7030	Course Number	7030
授課教師	方世詮	Instructor	FANG,SHIH CHUAN
中文課名	期貨與選擇權市場	Course Name	Futures and Options
開課單位	財務金融系碩士班二A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	期貨與選擇權之基本概念、價格決定方法、交易流程與市場上實際商品之介紹	Objectives	This course provides on the one hand working knowledge , and the other hand theorectical basic knowledge of futures and options markets .
教材	Hull, fundamental of futures and options markets	Teaching Materials	Hull, fundamental of futures and options markets
成績評量方式	mid-term exam 40% final exam 40% other 20%	Grading	mid-term exam 40% final exam 40% other 20%
教師網頁	http://www.cyut.edu.tw/~phfang		
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