

朝陽科技大學 098學年度第1學期教學大綱
Financial Institution and Markets 金融機構與市場

當期課號	7014	Course Number	7014
授課教師	方世詮	Instructor	FANG,SHIH CHUAN
中文課名	金融機構與市場	Course Name	Financial Institution and Markets
開課單位	財務金融系碩士班一A	Department	
修習別	必修	Required/Elective	Required
學分數	3	Credits	3
課程目標	本課程旨在探討金融市場之原理與實務，金融機構之產業研究金融機構之管理，中央銀行之運作及其貨幣政策，國際金融體系之探討。同時會談論一些新金融商品及金融創新等主題。	Objectives	Overview and study of financial markets, the financial institutions industry, the management of financial institutions, central banking and conduct of monetary policy, the international financial system, financial derivatives and financial innovation.
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	<ol style="list-style-type: none"> 1. Mechanics of Futures Markets 2. Hedging Strategies Using 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	<ol style="list-style-type: none"> 1. Mechanics of Futures Markets 2. Hedging Strategies Using 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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