

**朝陽科技大學 093學年度第1學期教學大綱**  
**New Financial Commodity 新金融商品**

<b>當期課號</b>	4080	<b>Course Number</b>	4080
<b>授課教師</b>	金鐵英	<b>Instructor</b>	JIN,TIE IN
<b>中文課名</b>	新金融商品	<b>Course Name</b>	New Financial Commodity
<b>開課單位</b>	財務金融系(二日)四A	<b>Department</b>	
<b>修習別</b>	選修	<b>Required/Elective</b>	Elective
<b>學分數</b>	3	<b>Credits</b>	3
<b>課程目標</b>	新金融商品包了Futures, Options, Swaps, IRS, FRA等。本系已將Futures and Options列為必修，是故本新金融商品一個學期選修的課程，將自利率與匯率開始，介紹新金融商品 Swaps, IRS, FRA等。細目包括；即期與遠期匯率、換匯交易、即期與遠期匯率、風險管理、利率與匯率選擇權等。本課程內容以實務操作為主，理論為輔。最適合未來有志選擇以銀行為就業目標的同學選修。	<b>Objectives</b>	The first part of the course explains each of the important financial engineering tools: FRAs, SAFEs, futures, swaps, and options. The second part shows how the various tools can be used, either singly or in combination, to manage and structure interest rate risk, currency risk, equity risk, and commodity risk.
<b>教材</b>	1. Walmsley, Julian, New Financial Instruments, John Wiley & Sons, 2003. 2. Wilmott, Paul, Derivatives, John Wiley & Sons, 2003. 3. Cuthbertson, Keith, Financial Engineering, John wiley & Sons, 2003.	<b>Teaching Materials</b>	
<b>成績評量方式</b>	Exam only.	<b>Grading</b>	Exam only.
<b>教師網頁</b>	-		
<b>教學內容</b>	New Financial Instruments:  New financial Instruments offers a clear and practical perspective on the shifts and changes behind today's dizzying proliferation of market tools and techniques. Its in-depth examination of both international and domestic markets probes the nature, causes and consequences of financial innovation, as well as the ins and outs, advantages and disadvantages of the myriad products engendered by change.	<b>Syllabus</b>	New financial Instruments is a comprehensive and comparative guide offering concise descriptions of convertibles, warrants, preferred stocks and other instruments. In addition, a clear-eyed analysis distills the latest variations in areas such as barrier options, asset-backed securities, credit derivatives, structured notes, and equity derivatives. There's important information on the origin and methodology of each innovative technique, as well as essential details on the risks, rewards, and key considerations that must be understood before deciding on one instrument over another.

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