朝陽科技大學 095學年度第1學期教學大綱
New Financial Commodity 新金融商品

當期課號	1009	Course Number	1009
授課教師	方世詮	Instructor	FANG,SHIH CHUAN
中文課名	新金融商品	Course Name	New Financial Commodity
開課單位	財務金融系(二日)四A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	新金融商品包了Futures, Options, Swaps, IRS, FRA等。本系已將Futures and Options列爲必修，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、即期與遠期匯利率、風險管理、利率與匯率選擇權等。本課程內容以實務操作爲主，理論爲輔。最適合未來有志選擇以銀行爲就業目標的同學選修。	Objectives	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.
教材	1.Hull, John C., Fundamentals of futures and options markets, 4th ed., NY: Prentice Hall, 2002. 2.Chance, Don M., An Introduction to Derivatives and Risk Management, 5th. ed., FL: Harcourt College Publishers, 2001. 3.Benninga, Simon, Financial Modeling, Massachusetts: MIT Press, 1997.	Teaching Materials	1.Hull, John C., Fundamentals of futures and options markets, 4th ed., NY: Prentice Hall, 2002. 2.Chance, Don M., An Introduction to Derivatives and Risk Management, 5th. ed., FL: Harcourt College Publishers, 2001. 3.Benninga, Simon, Financial Modeling, Massachusetts: MIT Press, 1997.
成績評量方式	平時成績 30% 期中考 35% 期末考 35%	Grading	class participation 30% mid-term exam 35% final exam 35%
教師網頁	http://www.cyut.edu.tw/~phfang/		
教學內容	本課程提供學生關於新金融商品更進一步的了解,與選擇權評價模型在現實中的運用,適合修習過期貨與選擇權的同學,更進一步加強在衍生性金融商品領域的專業知識.	Syllabus	This course provide the further understanding for financial derivatives and its application to model implementation.

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