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	1084	Course Number	1084
授課教師	金鐵英	Instructor	JIN,TIE IN
中文課名	新金融商品	Course Name	New Financial Commodity
開課單位	財務金融系(四日)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. 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.	Teaching Materials	
成績評量方式	Exam only.	Grading	Exam only.
教師網頁			
教學內容	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.	Syllabus	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, sturctured notes, and equity derivatives. There's important information on the origin and methodology of each innovativetechnique, as well as essential details on the risks, rewards, and key considerations that must be understood before deciding on one insturment over another.

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