

朝陽科技大學 097學年度第1學期教學大綱
New Financial Commodity 新金融商品

當期課號	3043	Course Number	3043
授課教師	吳明義	Instructor	WU, MING YI
中文課名	新金融商品	Course Name	New Financial Commodity
開課單位	財務金融系(四進)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。	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	謝劍平「金融創新-財務工程的實務奧秘」，初版，民95 陳威光「新金融商品個案集」，初版，民92年	Teaching Materials	Financial Products Engineering Case Studies in New Financial Instruments
成績評量方式	1.期中考30% 2.期末考40% 3.課堂參與30%	Grading	1.Midterm Test 30% 2.Final Exam.40% 3.Class Participation 30%.
教師網頁	-		
教學內容	本課程提供修課學生對新金融商品的相關知識有基本且完整的了解,以力求未來學生在國際化的金融業環境裡保持水準以上的專業競爭力.	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, 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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