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②图玄東華大學

教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	固定收益證券				學年/學期 Academic Year/Se	100/1		
課程名稱(英文) Course Name in English	Fixed-Income Securities							
科目代碼 Course Code	EC33700	系級 Department & Year	學三		開課單位 Course-Offering Department		經濟學系	
修別 Type	學程 Program	學分數/時間 Credit(s)/Hour(s)		·	3.0/3.0			
授課教師 Instructor	/李同龢							
先修課程 Prerequisite								

課程描述 Course Description

This class intends to lay a solid foundation for students in fixed-income securities and its derivatives. I will walk you through this textbook. Understanding bond market becomes a very important knowledge base for modern decision maker, especially after the US financial crisis, which mainly caused by fixed income derivatives.

Class etiquette: Experience indicates that students with regular attendance of class have higher grades than those who did not. Followings are basic class etiquette. Turn off your mobile phone before class. No iPad or laptop computer is allowed to use during lecture, unless with permission from me. No loud chatting allowed in the class. Having food or drink in the class is not encouraged. Any irrational behavior in the class will not be tolerated. Any violation of the class etiquette will be penalized by reduction in your grade.

Three strikes, you're out: If you missed three classes without any official excuses, your semester grade will be D or below D. You need an official document for not attending class. No oral excuses will be accepted.

課程目標 Course Objectives

為一債券市場及其工具基礎之課程,介紹債券市場及其工具、如何評價債券及其相關衍生之利率金融商品。

圖示說明Illustration :● 高度相關 Highly correlated ○中度相關 Moderately correlated

授課進度表 Teaching Schedule & Content

週次Week	內容 Subject/Topics	備註Remarks
1	Sept. 27: Introduction, Ch 1	
2	Oct. 4: Bonds issuing and trading, Ch. 2	
3	Oct. 11: Term structure of interest rates, Ch. 3	
4	Oct. 18 Interest rate risk, Ch. 4	
5	Oct. 25: Advance bond valuation, Ch 5	
6	Nov. 1: Interest modeling, Ch. 6	
7	Nov. 8: Credit risk, Ch 7	
8	Nov. 15: Midterm	

9	Nov. 22: Bond portfolio risk, Ch 8									
10	Nov. 29: Bond investment strategies, Ch 9									
11	Dec. 6: Innovations in bond markets, Ch 10									
12	Dec. 13: Interest rates derivatives, Ch 11									
13	Dec. 20: Credit derivatives, Ch 12									
14	Dec. 27: FRN and structure notes, Ch 13									
15	Jan 3: Convertible bonds, Ch 14									
16	Jan. 10: Final Exam									
17	Makeup class: Securitization, Ch 15, meeting time is pendin									
18										
	教 學 策 略 Teaching Strategies									
✓ 課堂講	授 Lecture	✓	分組討	論Group	Discus	sion		觀實習	Field T	rip
其他Miscellaneous:										
學期成績計算及多元評量方式 Grading & Assessments										
配分項目 配分比例 多元評量方式 Assess										
	Items		測驗會考	實作觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照 檢定	其他
平時成績(含出缺席) General Performance (Attendance Record)		10%		~						
期中考成績 Midterm Exam		35%	~							
期末考成績 Final Exam		35%	✓							
作業成績 Homework and/or Assignments		20%		~	~					
其他 Miscellaneous ()										
		Grading & A		」 ² 量方式ā			ruction	6		
		orading a n	SSCSSIIIC	nts sup	prement	ai ilist	i uc t i on	3		
教科書與參考書目(書名、作者、書局、代理商、說明) Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)										
Required Textbook: 債券市場,薛立言,劉亞秋 著,第二版,指南書局										
All (1) htt 1 htt 1										
課程教材網址(教師個人網址請列在本校內之網址) Teaching Aids & Teacher's Website(Personal website can be listed here.)										
其他補充說明(Supplemental instructions)										