## ② 国立東華大學 教學計劃表 Syllabus

	名稱(中文) me in Chinese	固定收益證券			學年/學期 Academic Year/Se	100/1				
	名稱(英文) me in English	Fixed-Income Securities								
	·目代碼 rse Code	EC33700 Department 學三 Course-Of		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								
	課教師 tructor	/李同龢								
	修課程 equisite									
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: Intro	oduction, Ch 1								
2	Oct. 4: Bonds i	et. 4: Bonds issuing and trading, Ch. 2								
3	Oct. 11: Term s	ct. 11: Term structure of interest rates, Ch. 3								
4	Oct. 18 Interes	est rate risk, Ch. 4								
5	Oct. 25: Advanc	ce bond valuation, Ch 5								
6	Nov. 1: Interes	st modeling, Ch. 6								
7	Nov. 8: Credit	zrisk, Ch 7								
8	Nov. 15: Midter	rm								

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										
14	Dec. 27: FRN and structure notes, Ch 13										
15	Jan 3: Converti										
16	Jan. 10: Final										
17	Makeup class: Securitization, Ch 15, meeting time is pendin										
18											
		教	學 策	略 Tea	aching	Strateg	ies				
<ul> <li>✓ 課堂講授 Lecture</li> <li>✓ 分組討論Group Discussion</li> <li>✓ 參觀實習 Field Trip</li> <li>其他Miscellaneous:</li> </ul>											
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配分項目 配分比例 多元評量方式 Assessme								nts			
Items		Percentage	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 General Performance		10%		~							
期中考成績 Midterm Exam		35%	$\checkmark$								
期末考成績 Final Exam		35%	$\checkmark$								
作業成績 Homework and/or Assignments		20%		~	~						
其他 Miscellaneous ()											
		Creating 8 A		▲ 量方式社							
Grading & Assessments Supplemental instructions											
教科書與參考書目(書名、作者、書局、代理商、說明) Touthool: & Other Deferences (Title Author Dublisher Aronta Demonts etc.)											
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											
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)											