

 **國立東華大學**  
**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/Semester	105/1
課程名稱(英文) Course Name in English	Fixed-Income Securities				
科目代碼 Course Code	EC__33700	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	/#統計學(一)				
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 that mainly was caused by fixed income derivatives.					
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	no class gets started				
2	Introduction and bond issuing, Ch 1				
3	bond valuation, Ch 2				
4	no class, national holiday				
5	Interest rate risk, Ch. 3				
6	Term structure of interest rate, Ch 4				
7	Bond returns, VaR and forecast of interest rate, Ch5				
8	Bond trading, Ch 6				
9	期中考試週 Midterm Exam				
10	Credit risk, Ch				
11	Bond trading strategies, Ch 8				
12	Innovations in bond markets, Ch 9				
13	Interest rate derivatives, Ch 10				
14	Convertible bonds, Ch 11				
15	Securitization, Ch 12				

16	Special topic	
17	Review	
18	期末考試週 Final Exam	

教學策略 Teaching Strategies

- ☒ 課堂講授 Lecture
 ☐ 分組討論 Group Discussion
 ☐ 參觀實習 Field Trip  
☐ 其他 Miscellaneous:

學期成績計算及多元評量方式 Grading & Assessments

配分項目 Items	配分比例 Percentage	多元評量方式 Assessments							
		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%	✓							
期末考成績 Final Exam	35%	✓							
作業成績 Homework and/or Assignments	20%	✓	✓						
其他 Miscellaneous (_____)									

評量方式補充說明

Grading & Assessments Supplemental instructions

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 or email excuses will be accepted. Therefore, please do not email me that you could not come to class, just give me the official document.

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: 債券市場概論, 薛立言, 劉亞秋 著, 第三版, 華泰文化

Other readings: Other readings includes articles from the following news sources which are very helpful for understanding the practice side of fixed income securities and its derivatives: Wall Street Journal, Financial Times, Business Week, 經濟日報, 工商日報 Any current news in the fixed-income securities markets will be discussed in the class and you are responsible for any such items on exams.

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)