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		111/2
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	Introduction and bond issuing, Ch 1	
2	financial calculator	
3	no class, national holiday	
4	bond valuation, Ch 2	
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	no class, holiday	
9	期中考試週 Midterm Exam	
10	Bond trading, Ch 6	
11	Credit risk, Ch 7	
12	Bond trading strategies, Ch 8	
13	Innovations in bond markets, Ch 9	
14	Interest rate derivatives, Ch 10	
15	Convertible bonds, Ch 11	

16	Securitization, Ch 12	
17	期末考試週 Final Exam	
18	flexible class	

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:

教 學 創 新 自 評 Teaching Self-Evaluation

創新教學(Innovative Teaching)

☐ 問題導向學習(PBL)　　　　☐ 團體合作學習(TBL)　　　　☐ 解決導向學習(SBL)

☐ 翻轉教室 Flipped Classroom　　　☐ 磨課師 Moocs

社會責任(Social Responsibility)

☐ 在地實踐Community Practice　　　☐ 產學合作 Industy-Academia Cooperation

跨域合作(Transdisciplinary Projects)

☐ 跨界教學Transdisciplinary Teaching　　☐ 跨院系教學Inter-collegiate Teaching

☐ 業師合授 Courses Co-taught with Industry Practitioners

其它 other:

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，第四版，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(含線上教學資訊,教師個人網址請列位於本校內之網址)
Teaching Aids & Teacher's Website(Including online teaching information.
Personal website can be listed here.)

其他補充說明 (Supplemental instructions)