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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/Semester		113/1	
課程名稱(英文) Course Name in English	Fixed-Income Securities						
科目代碼 Course Code	FIN_50700	系級 Department 碩士 & Year		開課單位 Course-Offering Department	財務金融學系		
修別 Type	選修 Elective	學分數/時 Credit(s)/Hou		3.0/3.0			
授課教師 Instructor	/黄瑞卿						
先修課程 Prerequisite							

課程描述 Course Description

- 1 Pricing of Bonds
- 2 Measuring Yield
- 3 Bond Price Volatility
- 4 Factors Affecting Bond Yields and the Term Structure of Interest Rates
- 5 Treasury and Agency Securities Markets
- 6 Corporate Debt Instruments
- 7 Municipal Securities
- 8 Non-U.S. Bonds
- 9 residential Mortgage Loans
- 10 Mortgage Pass-Through Securities
- 11 Collateralized Mortgage Obligations and Stripped Mortgage
- 12 Analysis of Bonds with Embedded Options
- 13 Analysis of Convertible Bond

課程目標 Course Objectives

首先介紹與分析典型債券市場,藉由這個基礎上,帶領學生探討新的方法,來評估嵌入選擇權的債券及房地產貸款擔保證券。另外,本課程授課內容也將配合Financial Risk Manager (FRM)證照考試內容,學生上完該門課,將會更有信心參加FRM證照考試。

In this course, we shall first introduce and analyze the typical bond market. Based on this knowledge, we will lead the students to study new methodology to analyze bonds with embedded options and mortgage-backed securities. The materials of FRM Exam are also included in the course. The students will confidently sit for the FRM Exam.

	条專業能力 Basic Learning Outcomes	課程目標與系專業能 力相關性 Correlation between Course Objectives and Dept.'s Education Objectives
A	具備財務金融的分析能力	•
В	具備企業財務管理專業能力	•
С	具備英語閱讀溝通協調等能力	•
D	具備獨立研究之技能,以進行財金議題研究	•
Е	具備個人投資理財能力	•
F	具備電腦程式運算及設計能力	0
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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 of FRM Exam Chapter 1 Introduction				
2	Chapter 2 Pricing of Bonds				
3	Chapter 3 Measuring Yield				
4	Chapter 4 Bond Price Volatility				
5	Chapter 5 Factors Affecting Bond Yields and the Term Structure of Interest Rates				
6	Chapter 6 Treasury and Agency Securities Markets				
7	Chapter 7 Corporate Debt Instruments				
8	Chapter 8 Municipal Securities Chapter 9 Non-U.S. Bonds				
9	期中考試 Midterm Exam				
10	全校運動會				
11	Chapter 10 residential Mortgage Loans Chapter 11 Mortgage Pass-Through Securities				
12	Chapter 11 Mortgage Pass-Through Securitie				
13	Chapter 12 Collateralized Mortgage Obligations and Stripped Mortgag				
14	Chapter 12 Collateralized Mortgage Obligations and Stripped Mortgage Chapter 17 Analysis of Bonds with Embedded Options				
15	Chapter 17 Analysis of Bonds with Embedded Options Chapter 19 Analysis of Convertible Bond				
16	期未考試 Final Exam				
17	中華民國開國紀念日				
18	教師彈性補充教學				

教學策略 Teaching Strategies
✓ 課堂講授 Lecture
✓ 其他Miscellaneous: <u>Question and Answer</u>
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
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: Financial Risk Manager (FRM) test practice

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	0%								
期中考成績 Midterm Exam	40%	~							無故缺考者,一律 不及格
期末考成績 Final Exam	40%	>							無故缺考者,一律 不及格
作業成績 Homework and/or Assignments	0%								
其他 Miscellaneous (attendance)	20%								

評量方式補充說明

Grading & Assessments Supplemental instructions

作弊者學期成績為E。

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.)

- 1. Fabozzi, F. J. Bond Markets, Analysis, and Strategies. Prentice Hall. 雙葉書廊
- 2. SchweserNotes for the FRM Exam
- 3. 自編教材。

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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)

 $\label{thm:condition} \mbox{Teaching Aids \& Teacher's Website} (\mbox{Including online teaching information.}$

Personal website can be listed here.)

https://elearn4.ndhu.edu.tw/moodle/(東華e學苑NEW)

Online class link: https://meet.google.com/kau-sxeo-nkj

其他補充說明(Supplemental instructions)