



## 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 & Year	碩士	開課單位 Course-Offering Department
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)	3.0/3.0	
授課教師 Instructor	/黃瑞卿			
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.				
系專業能力 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			●
B	具備企業財務管理專業能力			●
C	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			●
E	具備個人投資理財能力			●
F	具備電腦程式運算及設計能力			○
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	期末考試 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       分組討論 Group Discussion       參觀實習 Field Trip  
 其他 Miscellaneous: Question and Answer

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 Industry-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. Schweser Notes for the FRM Exam
3. 自編教材。

遵守智慧財產權，禁止非法影印。Respect intellectual property rights against illegal copy.

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.)

<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)