



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	114/1
課程名稱(英文) Course Name in English	Fixed-Income Securities			
科目代碼 Course Code	FIN_30800	系級 Department & Year	學三	開課單位 Course-Offering Department
修別 Type	學程 Program	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 Analysis of Bonds with Embedded Options 12 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.				
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	教師節補假			
5	中秋節放假			
6	Chapter 4 Bond Price Volatility			
7	Chapter 4 Bond Price Volatility Chapter 5 Factors Affecting Bond Yields and the Term Structure of Interest Rates			

8	Chapter 5 Factors Affecting Bond Yields and the Term Structure of Interest Rates	
9	期中考試 Midterm Exam	
10	Chapter 6 Treasury and Agency Securities Markets Chapter 7 Corporate Debt Instruments	
11	Chapter 8 Municipal Securities Chapter 9 Non-U.S. Bonds	
12	Chapter 10 residential Mortgage Loans Chapter 11 Mortgage Pass-Through Securities	
13	Chapter 11 Mortgage Pass-Through Securities	
14	Chapter 17 Analysis of Bonds with Embedded Options	
15	Chapter 17 Analysis of Bonds with Embedded Options	
16	Chapter 19 Analysis of Convertible Bond	
17	期末考試 Final Exam	
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(含出缺席) General Performance (Attendance Record)	0%								
期中考成績 Midterm Exam	40%	✓							學生無故缺席考試，該科學期成績將不予及格。
期末考成績 Final Exam	40%	✓							學生無故缺席考試，該科學期成績將不予及格。
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

1. 考試作弊者學期成績為E。
2. 學生無故缺席期中或期末考試，該科學期成績將不予及格。

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。
4. The ChatGPT prompt for Fixed-income Securities

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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)

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)