開課班級: 四財金學士學程二A **授課老師: 潘璟靜** **學分數: 3**

課程大綱:

本課程將探討 1.債券定價 2.殖利率衡量 3.債券價格變動 4.影響利率期間結構的因素 5.各項債務憑證

outline:

This course will discuss the following topics: 1.Pricing Bond 2.Measuring Yield 3.Bond Price Volatility 4.Factors Affecting the Term Structure of Interest Rates 5.Debt Securities

教學型態:	**成績考核方式:**
課堂教學	**平時成績:100%** **期中考:%** **期末考:%** **其它:缺課一次扣期末成績3分%**

本科目教學目標:

參考書目:

Bond Markets, Analysis, and Strategies 8e Frank J. Fabozzi

課程進度表：

週次	起訖月日	授課單元(內容)	備註
第1週	9.08~9.15	Introduction 1.Sectors of the U.S. Bond Market 2.Overview of Bond Features 3.Risks Associated with Investing in Bonds	8日正式上課。8~12日課程加退選，轉學(系)生、復學生及延修生選課，雙主修、輔系申請，12日申辦抵免學分截止日
第2週	9.15~9.22	Introduction 1.Sectors of the U.S. Bond Market 2.Overview of Bond Features 3.Risks Associated with Investing in Bonds	
第3週	9.22~9.29	Pricing of Bonds 1.Pricing Floating-Rate and Inverse-Floating-Rate Securities 2.Price Quotes and Accrued Interest	28日(日)孔子誕辰紀念日/教師節(放假),29日(一)補假
第4週	9.29~10.06	Pricing of Bonds 1.Pricing Floating-Rate and Inverse-Floating-Rate Securities 2.Price Quotes and Accrued Interest	29日成績優異提前畢業者提出申請截止日
第5週	10.06~10.13	Pricing of Bonds 1.Pricing Floating-Rate and Inverse-Floating-Rate Securities 2.Price Quotes and Accrued Interest	6日(一)中秋節(放假)，10日(五)國慶日(放假)
第6週	10.13~10.20	Pricing of Bonds 1.Pricing Floating-Rate and Inverse-Floating-Rate Securities 2.Price Quotes and Accrued Interest	14日學生宿舍安全輔導暨複合式防災疏散演練。18日多益測驗
第7週	10.20~10.27	Measuring Yield 1.Total Return 2.Applications of the Total Return 3.Calculating Yield Changes ;	24日(五)補假，25日(六)光復暨古寧頭大捷日(放假)。
第8週	10.27~11.03	Measuring Yield 1.Total Return 2.Applications of the Total Return 3.Calculating Yield Changes ; ;	30日校課程委員會
第9週	11.03~11.10	Measuring Yield 1.Total Return 2.Applications of the Total Return 3.Calculating Yield Changes ;	3~9日期中考試
第10週	11.10~11.17	Measuring Yield 1.Total Return 2.Applications of the Total Return 3.Calculating Yield Changes ;	13日教務會議,16日教師期中成績上網登錄截止日
第11週	11.17~11.24	Bond Price Volatility 1.Additional Concerns when Using Duration 2.Do not Think of Duration as a Measure of Time 3.Measuring a Bond Portfolio's Respo	
第12週	11.24~12.01	Bond Price Volatility 1.Additional Concerns when Using Duration 2.Do not Think of Duration as a Measure of Time	24~28體育運動週。24日校園路跑。27日運動大會夜間開幕，28日運動大會活動，29日101週年校慶活動日，照常

		3.Measuring a Bond Portfolio's Respo	上班
第13週	12.01~12.08	Bond Price Volatility 1.Additional Concerns when Using Duration 2.Do not Think of Duration as a Measure of Time 3.Measuring a Bond Portfolio's Respo	
第14週	12.08~12.15	Bond Price Volatility 1.Additional Concerns when Using Duration 2.Do not Think of Duration as a Measure of Time 3.Measuring a Bond Portfolio's Respo	12日申請停修課程截止日
第15週	12.15~12.22	Factors Affecting Bond Yields and the Term Structure of Interest Rates 1.Base Interest Rate 2.Benchmark Spread 3.Term Structure of Interest Rates 4.Swap Rate Yield Curve	
第16週	12.22~12.29	Factors Affecting Bond Yields and the Term Structure of Interest Rates 1.Base Interest Rate 2.Benchmark Spread 3.Term Structure of Interest Rates 4.Swap Rate Yield Curve	22日校務會議。25日行憲紀念日(放假)
第17週	12.29~1.05	Factors Affecting Bond Yields and the Term Structure of Interest Rates 1.Base Interest Rate 2.Benchmark Spread 3.Term Structure of Interest Rates 4.Swap Rate Yield Curve ;	1日(四)開國紀念日(放假)
第18週	1.05~1.12	Factors Affecting Bond Yields and the Term Structure of Interest Rates 1.Base Interest Rate 2.Benchmark Spread 3.Term Structure of Interest Rates 4.Swap Rate Yield Curve ;	5~11日期末考試，10~11日學生退宿