

Tamkang University Academic Year 112, 1st Semester Course Syllabus

Course Title	FIXED INCOME SECURITIES	Instructor	WU, TSUNG-HSUN
Course Class	TLBAB3A DEPARTMENT OF BANKING AND FINANCE DIVISION OF GLOBAL FINANCIAL MANAGEMENT (ENGLISH-TAUGHT PROGRAM),	Details	<ul style="list-style-type: none"> ◆ General Course ◆ Required ◆ One Semester
Relevance to SDGs	3A SDG8 Decent work and economic growth SDG9 Industry, Innovation, and Infrastructure		
Departmental Aim of Education			
I. Learning and instanding international financial theory. II. Learn to plan the future. III. Enhance the ability of practical analysis. IV. Increase the team research ability. V. Master the international financial pulsation. VI. Cultivate morality and global civilization.			
Subject Departmental core competences			
A. The student to have a basic knowledge of international financial management theory and practice.(ratio:30.00) B. To have a good grounding of relevant financial laws.(ratio:15.00) C. To understand the basic moral principles within the international financial industry. (ratio:5.00) D. To have a global perspective of the subject and a basic command of foreign language abilities.(ratio:10.00) E. To obtain international professional qualifications that will aid their future career. (ratio:30.00) F. To obtain a basic ability to examine domestic and global financial situations.(ratio:10.00)			
Subject Schoolwide essential virtues			
1. A global perspective. (ratio:10.00) 2. Information literacy. (ratio:10.00) 3. A vision for the future. (ratio:5.00)			

4. Moral integrity. (ratio:10.00)
5. Independent thinking. (ratio:30.00)
6. A cheerful attitude and healthy lifestyle. (ratio:5.00)
7. A spirit of teamwork and dedication. (ratio:20.00)
8. A sense of aesthetic appreciation. (ratio:10.00)

Course Introduction

This course is designed to discuss the analytical framework and teach students to understand the pricing of bonds and the risk management.

The correspondences between the course's instructional objectives and the cognitive, affective, and psychomotor objectives.

Differentiate the various objective methods among the cognitive, affective and psychomotor domains of the course's instructional objectives.

- I. Cognitive : Emphasis upon the study of various kinds of knowledge in the cognition of the course's veracity, conception, procedures, outcomes, etc.
- II. Affective : Emphasis upon the study of various kinds of knowledge in the course's appeal, morals, attitude, conviction, values, etc.
- III. Psychomotor: Emphasis upon the study of the course's physical activity and technical manipulation.

No.	Teaching Objectives	objective methods
1	To know the theoretical development of fixed income securities, analytical techniques for valuing bonds, and quantifying their exposure to changes in interest rates and portfolio strategies.	Cognitive

The correspondences of teaching objectives : core competences, essential virtues, teaching methods, and assessment

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	ABCDEF	12345678	Lecture, Discussion, Publication, Practicum, Experience, Imitation	Testing, Study Assignments

Course Schedule

Week	Date	Course Contents	Note
1	112/09/11 ~ 112/09/17	Introduction and Grading Description	

2	112/09/18 ~ 112/09/24	Pricing of Bonds (I)	
3	112/09/25 ~ 112/10/01	Pricing of Bonds (II)	
4	112/10/02 ~ 112/10/08	Measuring Yield	
5	112/10/09 ~ 112/10/15	Bond Price Volatility	
6	112/10/16 ~ 112/10/22	Factors Affecting Bond Yields and the Term Structure of Interest Rate (I)	
7	112/10/23 ~ 112/10/29	Factors Affecting Bond Yields and the Term Structure of Interest Rate (II)	
8	112/10/30 ~ 112/11/05	Corporate Debt Instruments	
9	112/11/06 ~ 112/11/12	Midterm Exam Week	
10	112/11/13 ~ 112/11/19	Asset-Backed Securities	
11	112/11/20 ~ 112/11/26	Interest-Rate Models (I)	
12	112/11/27 ~ 112/12/03	Interest-Rate Models (II)	
13	112/12/04 ~ 112/12/10	Analysis of Convertible Bonds (I)	
14	112/12/11 ~ 112/12/17	Analysis of Convertible Bonds (II)	
15	112/12/18 ~ 112/12/24	Credit Risk Modeling (I)	
16	112/12/25 ~ 112/12/31	Credit Risk Modeling (II)	
17	113/01/01 ~ 113/01/07	Final Exam Week	
18	113/01/08 ~ 113/01/14	Flex week, learning activities should be arranged.	
Key capabilities		self-directed learning International mobility Information Technology Social Participation Humanistic Caring Problem solving Interdisciplinary	
Interdisciplinary		STEAM course (S:Science, T:Technology, E:Engineering, M:Math, A field:Integration of Art and Humanist) Competency-based education 'competency exploration' sustained competency or global issues STEEP (Society, Technology, Economy, Environment, and Politics) In addition to teaching content of the teacher's professional field, integrate other subjects or invite experts and scholars in other fields to share knowledge or teaching	

Distinctive teaching	Special/Problem-Based(PBL) Courses Collaborative teaching (multiple teachers and business teachers in the school) course
Course Content	Logical Thinking
Requirement	
Textbooks and Teaching Materials	Using teaching materials from other writers:Textbooks, Presentations, Handouts, Videos, Worksheets Name of teaching materials: Fabozzi, Frank J. Bond Market, Analysis, and Strategies (8th edition and later), ISBN-13: 978-0273766131
References	
Grading Policy	◆ Attendance : 20.0 % ◆ Mark of Usual : 20.0 % ◆ Midterm Exam : 30.0 % ◆ Final Exam : 30.0 % ◆ Other () : %
Note	This syllabus may be uploaded at the website of Course Syllabus Management System at http://info.ais.tku.edu.tw/csp or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at http://www.acad.tku.edu.tw/CS/main.php . ※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.