

Tamkang University Academic Year 113, 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 ◆ 2 Credits
Relevance to SDGs	3A SDG4 Quality education		
Departmental Aim of Education			
<ul style="list-style-type: none"> 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			
<ul style="list-style-type: none"> 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			
<ul style="list-style-type: none"> 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	The correspondences of teaching objectives : core competences, essential virtues, teaching methods, and assessment	Cognitive
2	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	ADE	1457	Lecture, Discussion	Testing, Study Assignments, Discussion(including classroom and online), Report(including oral and written)

2	ABCDEF	12345678	Lecture, Discussion	Testing, Study Assignments, Report(including oral and written)
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Course Schedule

Week	Date	Course Contents	Note
1	113/09/09 ~ 113/09/15	Introduction and grading Description	
2	113/09/16 ~ 113/09/22	Pricing of bonds (I)	
3	113/09/23 ~ 113/09/29	Pricing of bonds (II)	
4	113/09/30 ~ 113/10/06	Measuring yield	
5	113/10/07 ~ 113/10/13	Bond price volatility	
6	113/10/14 ~ 113/10/20	Factors affecting bond yields and the term structure of interest rate (I)	
7	113/10/21 ~ 113/10/27	Factors affecting bond yields and the term structure of interest rate (II)	
8	113/10/28 ~ 113/11/03	Corporate debt instruments	
9	113/11/04 ~ 113/11/10	Midterm Exam/Midterm Assessment Week (teachers can adjust the week as needed)	
10	113/11/11 ~ 113/11/17	Asset-backed securities	
11	113/11/18 ~ 113/11/24	Interest-rate models (I)	
12	113/11/25 ~ 113/12/01	Interest-rate models (II)	
13	113/12/02 ~ 113/12/08	Analysis of convertible bonds (I)	
14	113/12/09 ~ 113/12/15	Analysis of convertible bonds (II)	
15	113/12/16 ~ 113/12/22	Credit risk modeling (I)	
16	113/12/23 ~ 113/12/29	Credit risk modeling (II)	
17	113/12/30 ~ 114/01/05	Final Exam/Final Assessment Week (teachers can adjust the week as needed)	
18	114/01/06 ~ 114/01/12	Flexible Teaching Week: Generally, no in-person classes; teachers may arrange teaching activities or final assessments, among other options.	

Key capabilities	
Interdisciplinary	
Distinctive teaching	
Course Content	Logical Thinking
Requirement	
Textbooks and Teaching Materials	Using teaching materials from other writers:Textbooks Name of teaching materials: Fabozzi, Frank J. Bond Market, Analysis, and Strategies, 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.