朝陽科技大學 098學年度第2學期教學大綱
Bond Markets 債券市場

當期課號	7020	Course Number	7020
授課教師	洪志興	Instructor	HUNG,CHIH HSING
中文課名	債券市場	Course Name	Bond Markets
開課單位	財務金融系碩士班一A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	1.介紹債券市場2.債券評價3.債券工具4.債券衡量及評價5.投資組合6.債券評等	Objectives	1. Introduction to Bond Market. 2. Pricing of Bonds. 3. Bond Instruments. 4. Analysis of Bonds. 5. Bond Performance Measurement and Evaluation 6. Bond Portfolio Management. 7. Bond Rating.
教材	Fixed Income Markets and Their Derivatives, Third Edition (Academic Press Advanced Finance) (Hardcover) Suresh Sundaresan	Teaching Materials	Fixed Income Markets and Their Derivatives, Third Edition (Academic Press Advanced Finance) (Hardcover) Suresh Sundaresan
成績評量方式	1.Homework 30% 2.Classroom performance 50% 3.Financial report 30%	Grading	1.Homework 30% 2.Classroom performance 50% 3.Financial report 30%
教師網頁	http://lms.ctl.cyut.edu.tw/home.php		
教學內容	Chapter 1: Overview of Fixed Income Markets Chapter 2: Price-Yield Conventions Chapter 3: Federal Reserve (Central Bank) & Fixed Income Markets Chapter 4: Organization and Transparency of Fixed Income Markets Chapter 5: Financing Debt Securities Repurchase (Repo) Agreements Chapter 6: Actions of Treasury Debt Securities Chapter 7: Bond Mathematics-DV01, Duration and Convexity Chapter 8: Yield Curve and the Term Structure Chapter 9: Models of Yield Curve and the Term Structure Chapter 10: Modeling Credit Risk and Corporate Debt Securities Chapter 11: Mortgages, Federal Agencies & Agency Debt Chapter 12: Mortgage-Backed Securities (MBS) Chapter 13: Inflation-Linked Debt Treasury Inflation Protected Securities (TIPS) Chapter 14: Derivatives on Overnight Interest Rates Chapter 15: Eurodollar Futures Contracts Chapter 16: Interest-Rate Swaps Chapter 17: Treasury Futures Contracts Chapter 18: Credit Default Swaps Single Name, Portfolio and Indexes Chapter 19: Structured Credit Products Collateralized Debt Obligations	Syllabus	Chapter 1: Overview of Fixed Income Markets Chapter 2: Price-Yield Conventions Chapter 3: Federal Reserve (Central Bank) & Fixed Income Markets Chapter 4: Organization and Transparency of Fixed Income Markets Chapter 5: Financing Debt Securities Repurchase (Repo) Agreements Chapter 6: Actions of Treasury Debt Securities Chapter 7: Bond Mathematics-DV01, Duration and Convexity Chapter 8: Yield Curve and the Term Structure Chapter 9: Models of Yield Curve and the Term Structure Chapter 10: Modeling Credit Risk and Corporate Debt Securities Chapter 11: Mortgages, Federal Agencies & Agency Debt Chapter 12: Mortgage-Backed Securities (MBS) Chapter 13: Inflation-Linked Debt Treasury Inflation Protected Securities (TIPS) Chapter 14: Derivatives on Overnight Interest Rates Chapter 15: Eurodollar Futures Contracts Chapter 16: Interest-Rate Swaps Chapter 17: Treasury Futures Contracts Chapter 18: Credit Default Swaps Single Name, Portfolio and Indexes Chapter 19: Structured Credit Products Collateralized Debt Obligations