102-2 Preliminary Syllabus, Da-Yeh Univ

Information			
Title	固定收益證券	Serial No. / ID	2163 / FBM3032
Dept.	財務金融學系	School System / Class	大學日間部2年1班
Lecturer	梁晉嘉	Full or Part-time	專任
Required / Credit	Optinal / 3	Graduate Class	No
Time / Place	(三)234 / B303	Language	Chinese

Introduction

1.The aim of this course is to teach student with an introduction to the valuation of fixed income securities and the management of fixed income investment portfolios.

2.we will discuss portfolio management strategies and risk management.

Outline

1.Overview of Bond Features
2.Pricing of Bonds.
3.Measuring Yield.
4.Bond Price Volatility
5.Factors Affecting Bond Yields and the Term Structure of Interest Rates.
6.Corporate Debt Instruments.
7.International Securities.
Residential Mortgage Loans.
8.Agency Mortgage Pass-Through Securities.
9.Agency Collateralized Mortgage Obligations and Stripped Mortgage-Backed Securities.

Prerequisite

Economic