

FINA 370: Bond Markets: Anlys & Strategy

An in-depth analysis of fixed-income securities. Topics include: measuring yields, bond price volatility (duration and convexity), the term structure of interest rates, non-U.S. bonds, treasury and agency securities markets, corporate and municipal debt instruments, convertible bonds, collateralized mortgage obligations, mortgage-backed securities, other asset-back securities, interest rates, futures, options, swaps and agreements. Also includes bond portfolio management strategies.

Credits: 3

Prerequisites/Permissions:

FINA 311, FINA 312 (C), B-School Major/Minor

Program:

Finance

COURSE DESCRIPTIONS