

FIN 377 : Fixed Income Securities

This is a basic course in the analysis of fixed income securities. The course focuses on the modern valuation techniques for a variety of fixed income securities based on an observed term structure of interest rates. Recognized topics include bond pricing, the Treasury Market, bond portfolio and risk management based on duration and convexity, yield-curve trading strategies, term structure estimation, and credit risk modelling.

Credits 3

Core Requirement

BEC

Prerequisite Courses

FIN 201