

FINA 6346 : Fixed Income Securities

The purpose of the course is to analyze fixed income securities of various types, with payments being fixed, floating, or dependent upon market benchmarks, such as the LIBOR. A primary focus of the course is the valuation, risk, and return of fixed income securities. Additionally, it covers the concepts of duration, convexity, and the term structure of interest rates as they apply to bond portfolio immunization strategies. Additional topics include yield curves and spreads, credit ratings, capital structure, leverage, default, recovery risks, and valuation.

Credits 3

Course ID

007665

Requisites

[FINA 6346](#) Requisites: Prerequisite; [FINA 6319](#) or Approval of the Chair of the MSF Program