

Enquire Teaching Timetable

[Return](#)

Course Outcome

FINA 4120 - Fixed Income Securities Analysis

Learning Outcome

After taking this course, students are able to understand the basic characteristics of fixed-income securities, their market convention and trading mechanism.

Course Syllabus

Pricing of Bonds, Measure yield, Bond Price Volatility, Treasury and Agency Securities, Corporate Debt Instruments, Residual Mortgage loans, Asset-Backed Securities, Collateralized Debt Obligations, Interest Rate Models, Bonds with Embedded Options, Residential Mortgage-Backed Securities, Convertible Bonds, Corporate Bond Credit Analysis, Credit Risk Modeling, Indexing, Interest-Rate Futures Contracts, Credit Derivatives

Assessment Type

	Assessment Type	Current Percent
1	Examination	50
2	Homework or assignment	20
3	Participation	10
4	Test or quiz	20

Feedback for Evaluation

CTE Questionnaires
Reflection of instructors

Required Readings

Fixed Income Analysis (for the Chartered Financial Analyst® Program), 3rd Edition, by Barbara S. Pettit, Jerald E. Pinto and Wendy L. Pirie

Recommended Readings

Fixed Income Securities – Valuation, Risk, and Risk Management, 1st Edition, by Pietro Veronesi
Fixed Income Securities – Tools for Today's Markets, 3rd Edition, by Bruce Tuckman and Angel Serrat
The Handbook of Fixed Income Securities, 8th edition, by Frank Fabozzi