

FIN 2227: Fixed Inc Markets & Valuation

Overview of fixed income markets and securities traded within those markets; bond valuation; duration and convexity of fixed income securities; asset backed security markets and valuation; credit risk analysis interest rate determination and models; interest rate risk management.

Credits: 3.0

Prerequisites:

VSB 2020

VSB 2009

VSB 2010

VSB 2030

VSB 2040

FIN 1113

(VSB 2020 :Y and VSB 2009 or VSB 2010 or VSB 2030 and VSB 2040) or FIN 1113

Program: [Finance](#)