Course Syllabus
FINANCE 3523 Fixed Income Analysis
FINANCE 6590 Seminar in Finance - Fixed Income Analysis

Fall 2015
5:30 pm - 8:10 pm T R
SSB 342

Instructor: Professor Yiuman Tse
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Office hours: 4:30 pm - 5:30 pm T R and by appointment


Prerequisites: Finance 3500

Recommend: Finance 3520

Course Objective: This course explores key issues in fixed income securities. The topics include pricing of bonds, measuring bond yields, bond price volatility, factors affecting yields and the term structure of interest rates, treasury securities, corporate debt instruments, residential mortgage loans, collateralized mortgage/debt obligation, and analysis of bonds with embedded options. The course prepares students for the CFA exams of Levels I and (part of) II in the area of fixed income analysis.

Grading Policy:
Exam I (10/8 Thursday 5:30 pm) .25
Exam II (12/10 Thursday 5:30 pm) .40
Quiz, homework, etc. .14
Final Project (12/17, Thursday 5:30 pm) .14
Class participation .07

No make-up exams and quizzes will be given and late assignments are not accepted. All exams and quizzes are closed book.

Students at the University of Missouri - St. Louis are expected to exhibit the highest standards of academic integrity. Any form of cheating and plagiarism in the exams, quizzes, homework and final project will earn you a failing grade for the entire course.