

# **LECTURE NOTES**

## **PART 2**

**Course Title: DEBT INSTRUMENTS & MARKETS**

**Course Number: B40.3333.10**

**Professor: Professor Edwin J. Elton  
Fall 1999**

## **PART 2**

### **ORDER OF LECTURE NOTES**

- 8. Forwards and Futures**
- 9. Option Valuation**
- 10. Corporate Bonds**
- 11. Mortgage Backed Securities**
- 12. Multi-Index Models in the Bond Area**
- 13. International Diversification**
- 14. Bond Portfolio Management**