

First Course in Fixed-Income Securities

OVERVIEW

Many concepts and calculations in the area of fixed income securities are unclear to some practitioners. This course aims to dissect and present the fixed-income securities' conceptual frameworks, instruments, and applications in an intuitive and digestible manner. This course is meant to help current practitioners deepen their understanding and introduce newcomers to the fixed income field.

COURSE CONTENT

- Overview of the types and features of fixed income securities
- Risks associated with investing in fixed securities
- Primary and secondary bonds markets
- Bonds markets indexes
- Bonds pricing, yield measures, and total return
- Calculating investment returns
- Structure of interest rate
- Overview of forward rate analysis
- Measuring interest rate risk
- Mortgage backed securities
- Repo
- Collateralized mortgage obligations
- Yield curve analysis
- Convertible securities and their analysis
- Duration and convexity calculation
- Bonds immunization and assets /liabilities optimization
- Fixed income derivatives

COST, VENUE, AND DURATION

This is a 3-day course offered online via Zoom or Microsoft Teams and in-house for up to 20 participants for USD 1,100 per participant.