

e-learning and reference solutions for the global finance professional

Fixed Income Markets

The single-best resource for understanding and participating
in Fixed Income Markets

After completing this course, you will be conversant with:

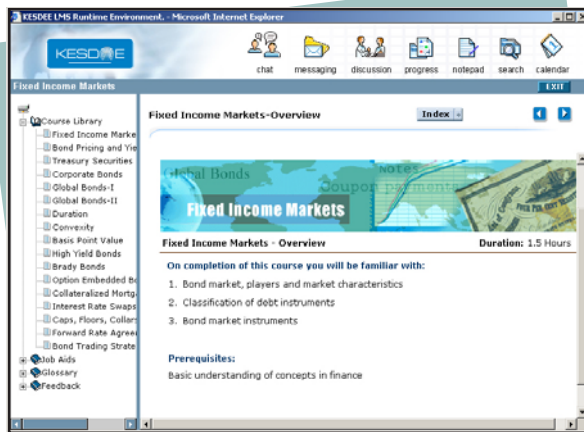
- Types and Features of Fixed-Income Securities
- Bond Mathematics
- Characteristics of Various Global Bonds
- Collateralized Mortgage Obligations
- Fixed Income Derivatives
- Various Trading Strategies



FIXED INCOME MARKETS

Overview

This product deals comprehensively with Global Bond Markets- government and corporate, domestic and Euro, straight and option-embedded. Together with courses from Money Markets / Derivatives course libraries, delegates have opportunities to analyze products, pricing, trading and hedging strategies in Fixed Income Markets.



Course Level & Number of Courses

Intermediate Level

Library of 18 Courses

Instructional Method

Dynamic, Interactive e-learning

Recommended Background

Familiarity with basic financial concepts

Highlights

- Structure of fixed income markets and how they function
- Practical demonstration of bond pricing mechanism
- Key features of fixed income derivatives including examples and calculations
- Various analytical techniques for measuring fixed income risks
- Trading and hedging in bond markets

For more information, please visit:

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FIXED INCOME MARKETS

Library of 18 Courses

Time taken to complete each Course: Two - Three hours

1. Fixed Income Markets - Overview

- Characteristics of fixed income markets
- Various instruments and their classification

2. Bond Pricing and Yield Measures

- Types of bonds and their pricing
- Various yield measures

3. Treasury Securities

- Market terminology
- Pricing Treasury notes and bonds

4. Corporate Bonds

- Corporate bonds market terminology
- Pricing
- Role of Credit ratings

5. Global Bonds-I

- Australian, Canadian, French, German, and Irish governments bonds and their markets
- Characteristics and market practices in the above markets
- Risks involved in the markets

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6. Global Bonds-II

- Italian, Spanish, Swiss, U.K and Japanese governments bonds and their markets
- Characteristics and market practices in the above markets
- Risks involved in the markets

7. Treasury Inflation Protected Securities (TIPS)

- How do treasury inflation protected securities work
- Risks of investing in TIPS
- Managing TIPS portfolio
- Implication of TIPS on income tax

8. Duration

- Basics of duration and modified duration
- Computation of duration for various types of instruments

9. Convexity

- Basics of convexity
- Calculation of convexity for portfolios
- Positive and negative convexities and their role

10. Basis Point Value

- The relationship between BPV, duration and convexity
- Calculating methodologies of BPV for on and off balance sheet items

11. High Yield Bonds

- Definition of high yield bonds
- Risks involved in them

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12. Brady Bonds

- Brady bond markets terminology
- Pricing of Brady bonds.
- Risks associated with Brady bonds and their hedging

13. Option Embedded Bonds

- Callable and puttable bonds
- Valuation
- Convertible bonds and their valuation

14. Collateralised Mortgage Obligations

- Various types of CMOs and their structures
- Risks inherent in CMOs
- Legal and regulatory aspects of CMOs

15. Interest Rate Swaps

- Importance of interest rate risk
- Pricing and valuation of interest rate swaps
- Variants in interest rate swaps
- Swaptions

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16. Caps, Floors, Collars and Captions

- Interest rate Caps
- Floors
- Collars
- Captions

17. Forward Rate Agreements

- Trading mechanics of FRAs
- Trading and arbitrage strategies using FRAs

18. Bond Trading Strategies

- Bond trading mechanics
- Bond stripping
- Relative value trade

Calculators in Fixed Income Markets

1. Calculation of FRA settlement
2. Duration
3. Duration of Portfolio
4. Options strategies
5. Options on LIBOR
6. Options on Futures
7. Future and Forward
8. Dirty Price/ Clean Price
9. Option Free Bond
10. Yield to Maturity
11. Yield to Call
12. Time value of money
13. BPV of a Coupon Paying Bond
14. Convexity
15. BPV of a Bond
16. BPV of a Portfolio
17. BPV of a Forward Rate Agreement
18. Zero Coupon Rate
19. Pass Through Structure
20. Pay Through Structure
21. Conversion of prepayment rates

A set of 1 interactive Job Aid

- Measurement Tools

TARGET AUDIENCE

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5. Global Banking Supervision	Library of 15 Courses
6. Capital Adequacy Planning (Basel I)	Library of 7 Courses
7. Basel-II-New Capital Accord	Library of 8 Courses
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22. Asset Liability Management for Insurance Companies	Library of 29 Courses
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24. Financial Privacy	Library of 6 Courses
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26. Money Markets	Library of 9 Courses
27. Fixed Income Markets	Library of 18 Courses
28. Equity Markets	Library of 10 Courses
29. Foreign Exchange Markets	Library of 9 Courses
30. Foreign Exchange Management	Library of 7 Courses
31. Treasury Analytics	Library of 5 Courses
32. Interest Rate Risk Management	Library of 4 Courses
33. Funding and Investments	Library of 5 Courses
34. Implementation - Treasury Management	Library of 4 Courses
35. Case Studies - Treasury Management	Library of 5 Courses
36. Understanding Financial Statements	Library of 2 Courses
37. Budgeting	Library of 5 Courses
38. Financial Accounting	Library of 9 Courses
39. Management Accounting	Library of 7 Courses
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41. ePRM Coach	Library of 53 Courses
42. eFRM Coach	Library of 60 Courses

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- Detailed Courses on Bank Branch Management
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