

FIB FIXED INCOME AND BONDS MASTERCLASS

Fixed Income Securities

Categories of Fixed Income Instruments

Fixed Income Contract Features

Investment characteristics

Bond Quotations

Government Securities

Common Types of Government Securities

Government Securities Markets

Government Bond Markets (type/number of issues, maturities, etc.)

Government Agency Securities

Credit Market-Related Derivatives

Interest Rate/Debt Futures And Forwards

Actively Traded Futures Contracts

Interest Rate Swaps

Credit Default Swaps (CDS)

Bond Pricing and Yield Conventions

Bond Pricing

Bond Yields

Yield to Maturity/Call Reconsidered

Introduction to Yield Curves

Types Of Yield Curves

Interest Rate Levels And Shape Of The Yield Curve

Yield Curve Movements And The Real Economy

Money Market Instruments

Contract types

Types of money market instruments

Corporate Securities

How Corporate Securities Differ from Government Securities

Governing Contract/Trust Indentures

Corporate bonds by source of security

Bond redemptions

Governing Contract/Trust Indentures

Corporate bonds by source of security

Bond redemptions

Investment Grade Securities

High Yield Securities

Preferred Stocks

Convertible Bonds

Structured Securities Overview

Types of Structured Securities

Features Common to All Structured Securities

Payouts to investors

Global Fixed Income Markets

Developed Country Bond Markets (size, sectors, unique factors)

Emerging Country Bond Markets

Eurobond Markets

Other Types Of Structured Securities

Collateral pool

Pass-through Securities or Multiple Classes (Tranches

Commercial Mortgage Backed Securities (CMBS)

Collateralized Loan Obligations (CLOs)

Quantifying and Managing Interest Rate (Price) Risk – Duration and Convexity

Price Sensitivity Bonds with no Embedded Options

Applications of duration

Managing Assets To Fund Future Liabilities

Fixed Income Portfolio Management

Performance Monitoring

Active Portfolio Management