

# Fixed Income Securities

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Entela Benz

## What is the course about?

- ❑ Understanding the fixed income market.
- ❑ Learning the basic tools for analyzing fixed income securities.
- ❑ Understanding the main fixed income derivatives.
- ❑ Applying theoretical knowledge to the real world.
  - Industry conventions and terminology.
  - Taking a view on the market.
  - Trading and hedging strategies.

## Course Outline

### □ Part 1: Basic Analytical Tools

- Introduction to FI Market
- Interest Rates on deposit and Discount Securities
- Pricing of Bonds
- Bond Risk Measures
- Forward Rates and Term Structure Theories
- Floating Rate Notes

### □ Part 2: Types of Bond Market

- Government Bonds
- Corporate Bonds
- Asian Bond Market

### □ Part 3: Fixed Income Derivatives

- Interest Rate Futures
- Interest Rate Swaps
- Interest Rate Options
- Credit Derivatives
- Active Portfolio Strategies