Workshop Title: Fixed Income Models & Applications

Workshop Objectives:

Fixed income model starts with the very basics of interest theory and builds up the course to a level where cash flows for complex transactions and structures are broken down into smaller pieces and then valued individually. This course is designed as an orientation and a refresher on:

- Mathematics of finance including theory of interest, cash flow pricing, valuation of bonds, debt, annuities and sinking funds
- Calculation of Internal Rate of Return (IRR) and Net Present Value (NPV).
- The law of one price, arbitrage, synthetic replication and replicating portfolios.
- Fixed Income analytics including Duration, Convexity and Key Rates.
- Fixed Income portfolio management techniques including immunization, dedication, contingent & shortfall strategies
- Advance fixed income applications including STRIPS, IO's, PO's, Asset Backs, Pass Throughs and Credit Derivatives

Schedule

9th, 10th, 11th of March 2004
09:00 am – 05:00 pm

Location

Executive Development Center, SZABIST,
100 Clifton,
Karachi, Pakistan.