

Bond Case Briefs

Municipal Finance Law Since 1971

Bond Math Two-Day Intensive Bootcamp.

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June 13-14, 2016 New York City

The Bond Math Bootcamp program is a two-day training program delivered via interactive lecture format. The course concepts and methodologies discussion will be supplemented by in-class hands-on exercises as well as optional homework. This seminar will provide an in-depth exposure to yield, pricing and interest rate conventions for fixed income securities.

The session begins with an introduction to such fundamental concepts as time value of money, interest/discount rates as well as the compounding and day count conventions upon which market measures are based. The balance of the class will be devoted to exploring how these concepts are applied to the determination of price, yield, interest/discount rates, rates of return, accrued interest, etc.

[View the full agenda.](#)

[Register.](#)

Registration

\$1,695 per person.

Group discount available. Seats are limited. Earn 14 CPE Credits.

Location

India House Club
One Hanover Square
New York, NY 10004

Questions?

Please call us at
201-383-4983 or email info@gminsight.com.

DETAILED TOPICS

Interest Rates

- What is an Interest Rate?
- Interest Conventions

Financial Mathematics

- Time Value of Money

Bond Prices and Yields

- Bond Prices
- Bond Yields
- Expected Risks Versus Expected Returns

Yield Curves

- Fundamentals
- Yield Curves Theory and Practice
- Yield Curves and Securities Valuation
- Forward Rates Pricing and Analytic Applications

Quantifying and Managing Interest Rate (Price) Risk

- Factors Determining Sensitivity of Price to Change in YTM
- Quantifying Price Sensitivity to Changes in Market Yields
- Non Callable Bonds
- Callable Bonds
- Applications of Duration