

Module FV204: Bonds and Duration

This is the fourth module in the Principles of Financial Modeling (POFM) module series. This module provides theoretical and practical tools for fixed income portfolio management, with emphasis and implementing in an electronic spreadsheet (Excel).

Following are the main topics of study:

- Duration
- Immunization Strategies
- Modeling the Term Structure
- Calculating Default-Adjusted Expected Bond Returns
- Duration and the Cheapest-to-Deliver Problem for Treasury Bond Futures Contracts

Module Requirements:

- Successful completion of module FV203
- Attend for at least 38 hours out of the total 48 hours training program
- Submit all required homework on time
- Pass a comprehensive, two-hour, multiple-choice, proctored examination

At the end of the module participants will be awarded a Certificate of Achievement or a Certificate of Participation by the Israel Association of Valuers and Financial Actuaries (IAVFA)

Location, Date and Fee:

- 8 weekly sessions + exam session
- Time: 16:30-21:30
- Location: Levinsky College Campus, 15 Shoshana Persitz St, Tel Aviv
- Module Fee: 5,000 NIS (VAT & registration fee included)
- Dates: 06/06/16, 13/06/16, 20/06/16, 27/06/16, 04/07/16, 11/07/16, 18/07/16, 25/07/16, 01/08/16

