

5.0 credits	30.0 h	1q
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Teacher(s) :	Iania Leonardo ; Colmant Bruno ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Main themes :	Main theme is fixed income securities. Concepts such as government bonds, duration and the term structure of interest rate are introduced.
Aims :	Understanding the functioning and characteristics of basic fixed income instruments. <i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i>
Teaching methods :	Methods: Lectures - Home assignments with presentation - Readings to prepare the lecture - Exercices to prepare the lecture - Final exam
Content :	Features of debt securities, Risks associated with investing in bonds, Overview of bond sectors and instruments, Understanding yield spreads, Introduction to the valuation of debt securities, Yields measures, spot rates and forward rates, Introduction to the measurement of interest rate risk, Term structure and the volatility of interest rates.
Other infos :	Main reference: Fixed Income Analysis for the Chartered Financial Analyst® Program, Second Edition, by Frank J. Fabozzi, CFA
Cycle and year of study :	> Master [120] in Business engineering > Master [120] in Management > Master [120] in Management > Master [120] in Business Engineering
Faculty or entity in charge:	CLSM