

Wiley Finance Series



The  
**Advanced**  
**Fixed Income**  
**Derivatives**  
**Management Guide**

SAIED SIMOZAR

WILEY

**ADVANCED FIXED INCOME &  
DERIVATIVES MANAGEMENT  
MASTERCLASS 2018**

**By Dr. Saied Simozar**

*Author of "The Advanced Fixed Income & Derivatives Management Guide"*

Wiley Finance Series

**GRAND MILLENNIUM HOTEL, KUALA LUMPUR, MALAYSIA**

**14 - 15 NOVEMBER 2018**

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# OVERVIEW

**M**any theoretical models of the TSIR (Term Structure of Interest Rates) lack the accuracy to be used by market practitioners, and the most popular models are not mathematically stable. This **2 days Advanced Fixed Income & Derivatives Management Workshop** aims to help practitioners develop stable and accurate TSIR for all fundamental rates, enabling analysis of even the most complex securities or cash flow structure. The components of the TSIR are almost identical to the modes of fluctuations of interest rates and represent the language with which the markets speak.

**T**his workshop provides participants with a framework for and consistent management of all global fixed income based on the term structure of rates. Practitioners seeking a more thorough management system will find solutions in the course and The Advanced Fixed Income and Derivatives Management Guide Book which will be complimentary to all participants.



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assets

## TARGET AUDIENCE

- Fixed Income Analyst / Research Analyst
- CRO & Staff
- CFO & Staff
- Head of Regulatory Reporting
- Head of Stress Testing
- Head of ALM
- Bank Senior Executives
- Management Consultants in Basel III Space
- Head of Balance Sheet Management
- Head of Internal Audit
- Head of Money Markets
- Head of Liquidity Risk

## COURSE DELIVERABLES

At the end of the course, participants would be able to:

- Examine unique arbitrage, risk measurement, performance attribution, and replication of bond futures.
- Learn to estimate recovery value from market data, and the impact of recovery value on risks.
- Gain deeper insight into partial yields, product design, and portfolio construction.
- Discover the proof that corporate bonds cannot follow efficient market hypothesis.

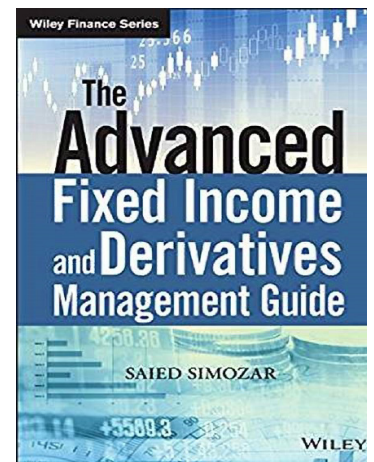


# COURSE HIGHLIGHTS

- What are the major risks in Asian Fixed Income under the US President Donald Trump?
- How would you manage your investments following the hawkish shift in rhetoric by some of the world's largest central banks?
- What trends are you seeing in the market that will impact Asia in 2019?
- Examine unique arbitrage, risk measurement, performance, attribution, and replication of bond futures.
- Learn to estimate recovery value from market data, and the impact of recovery value on risks.
- Gain deeper insight into partial yields, product design, and portfolio construction
- Discover the proof that corporate bonds cannot follow efficient market hypothesis.

# COURSE CONTENTS

- TERM STRUCTURE OF RATES
- GLOBAL BOND FUTURES
- RISK MEASUREMENT OF TREASURIES
- GLOBAL INTEREST RATE FUTURES
- PERFORMANCE ATTRIBUTION OF TREASURIES
- INFLATION-LINKED BONDS AND INFLATIONS SWAPS
- CREDIT RATES & TERM STRUCTURE OF CREDIT SPREADS & CREDIT DEFAULT SWAPS
- RISK MANAGEMENT OF LIBOR, CREDIT & INFLATION LINKED SECURITIES
- MORTGAGE SECURITIES, THEIR RISKS & VALUATIONS
- VALUE AT RISK
- STRESS TESTING PORTFOLIOS



## COURSE TRAINER

Author of *"The Advanced Fixed Income & Derivatives Management Guide"*

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Dr Saied Simozar, PhD, has spent almost 30 years in fixed income portfolio management, fixed investment analytics, scientific software development and consulting. He is a principal at Fipmar, Inc., an investment management consulting firm in Beverly Hills, CA. Prior to that, Saied was a Managing Director at Nuveen Investments, with responsibilities for all global fixed income investments. He has also been a Managing Director at Bank of America Capital Management responsible for all global and emerging markets portfolios of the fixed income division. Prior to that, he was a Senior Portfolio Manager at Putnam Investments and DuPont Pension Fund Investments.

# ADVANCED FIXED INCOME & DERIVATIVES MANAGEMENT MASTER CLASS 2018

GRAND MILLENNIUM HOTEL, KUALA LUMPUR, MALAYSIA

14 - 15 NOVEMBER 2018

## COURSE FEE

EARLY BIRD: ENDS 15 JUN 2018

[ ] SGD 3000

REGULAR FEE: AFTER 15 JUN 2018

[ ] SGD 3300

## DELEGATE REGISTRATION

1<sup>ST</sup> DELEGATE

NAME \_\_\_\_\_

DESIGNATION \_\_\_\_\_

DEPARTMENT \_\_\_\_\_

ORGANIZATION \_\_\_\_\_

DID \_\_\_\_\_

MOBILE \_\_\_\_\_

EMAIL \_\_\_\_\_

2<sup>ND</sup> DELEGATE

NAME \_\_\_\_\_

DESIGNATION \_\_\_\_\_

DEPARTMENT \_\_\_\_\_

ORGANIZATION \_\_\_\_\_

DID \_\_\_\_\_

MOBILE \_\_\_\_\_

EMAIL \_\_\_\_\_

APPROVING MANAGER

NAME \_\_\_\_\_

DESIGNATION \_\_\_\_\_

DEPARTMENT \_\_\_\_\_

ORGANIZATION \_\_\_\_\_

DID \_\_\_\_\_

MOBILE \_\_\_\_\_

EMAIL \_\_\_\_\_

## TERMS & CONDITIONS

By completing this registration form, your organization shall be subjected to the full payment of the course's admission fee. Should your registrant(s) be unable to attend, substitute(s) is/are always welcome at no extra charge. Alternatively, a 50% refund will be provided for cancellation of registrant(s) received in writing no later than 4 weeks prior to the course date; thereafter, no refund can be made. The course organizer reserves the right to alter the course's program without prior notice including substitution of its speaker(s) and/or topics and/or alteration of the date(s) and/or venue of the course. The course organizer will not be liable for any travel or accommodation expense(s) incurred by your organization or registrant(s) due to the aforementioned course alteration(s). Payment prior to the course is mandatory for attendance.

I have read and accepted the Terms & Conditions above.

ACKNOWLEDGED AND AGREED (Please Sign)

By:

Date:

## PAYMENT METHODS

Bank or Telegraphic Transfer made payable to:

TPGI Pte Ltd

(Bank Charges to be borne by Participants)

Account No: 101-332-203-7

SWIFT: UOB VB SGSG

Bank Code: 7375

Address: UOB Bank, 80 Raffles Place, UOB Plaza,  
Singapore 048624

Cheque made payable to:

TPGI Pte Ltd

Trivex, 8 Burn Road, #11-02,

Singapore 369977

## VENUE INFORMATION



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