



**MALTA STOCK EXCHANGE  
INSTITUTE**

**TOWARDS A  
BRIGHTER  
FUTURE**



# Bond Trading Strategies

Course No 234

This seminar will focus on differing bond trading strategies such as yield curve and credit strategies. Participants will learn about bond pricing mechanisms and the structure of fixed income markets along with various analytical concepts for identifying fixed income trading opportunities.

## Sample Topics Covered:

Identifying fixed income trading opportunities

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Bond duration and convexity

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Yield curve and yield curve shifts

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Active bond strategies

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Rate anticipation strategies

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Bullet, barbell and laddering strategies

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Credit (quality) strategies

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Fundamental value strategies

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Passive bond strategies

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Bond indexing

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Tracking error analysis

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The bottom line of bond trading

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## General Information

<b>Time:</b>	13.30 - 16.00hrs
<b>Venue:</b>	Malta Stock Exchange <i>Subject to COVID-19 related restrictions</i> Online
<b>Level:</b>	Intermediate

## Schedule

<b>Duration:</b>	5 hours
<b>Dates:</b>	2, 3 May

## Target Audience

This course requires attendees to have an understanding of basic financial concepts. The general public, students, directors, industry practitioners, portfolio managers, lawyers and accountants are invited to attend.

Registration fee: **€75 per participant**

- Full time student (50% discount)
- Senior citizen (50% discount)
- Group booking of 4 or more applicants from the same Organisation (10% discount)

Applications are to be made by clicking the **'apply now'** button and completing the online application process.

### Malta Stock Exchange Institute Ltd.

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## Lecturer

Professor Andrew Ellul



Andrew Ellul is the Professor of Finance and Fred T. Greene Distinguished Scholar at Indiana University's Kelley School of Business. He joined Indiana University after completing his Ph.D. at the London School of Economics and Political Science. His research interests focus on institutional investors' trading and risk management, empirical corporate finance and market microstructure. He is a Co-Editor of the Review of Finance, and a Research Associate of Centre for Economic Policy Research, Centre for Studies of Economics and Finance, European Corporate Governance Institute, Systemic Risk Centre and Financial Markets Group. His research has been accepted for publication by various leading finance and economics journals, including the Journal of Finance, Journal of Financial Economics, Review of Financial Studies, and the American Economic Review, and presented at the top finance conferences in the US and internationally. He teaches courses in corporate finance and investment analysis at the undergraduate, graduate (MBA) and PhD levels and has won several teaching awards.

Cheques to be made payable to: Malta Stock Exchange Institute Ltd.

### Payments by bank transfer

Bank: Bank of Valletta plc  
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This application is to be accompanied by payment or proof of payment by bank transfer.