Peter Skerritt & Associates

Bonds Made Easy

VIRTUAL LEARNING PROGRAMME

8-18 June 2026

e-PAL

About the Programme:

This is an introductory-level workshop providing a practical explanation of the instruments and mechanics of the global bond markets.The workshop will also examine the use of yield curves for bond pricing and evaluation, as well as risk management best practice and techniques.

Learning Outcomes:

The workshop will address the following topics:

- Institutional features of bond markets
- Bond characteristics and conventions
- Dirty and clean bond prices
- Different expressions of yield in the bond market
- Interpretation and use of yield curves
- Pricing vanilla bonds
- Liquidity management and bond repurchase agreements
- Bond risk measures, including duration, PVBP, convexity and VaR

Pre-Course Preparation:

Delegates should possess a sound understanding of basic interest rate theory and mechanics, as well as the basic features of cash fixed income instruments.

In order to ensure this prior learning requirement is met, we provide a short paper for you to read and understand before the workshop commences.

Workshop Methods:

This live virtual workshop will comprise a series of short, theoretical presentations followed by case studies and practical exercises.

Extensive use is made of Excel for pricing and modelling of instruments.

Programme Schedule:

The live virtual training will take place between 8-18 June 2026.

Please see below for a detailed programme schedule. The times in the schedule are SAST.

Equipment:

The delegates require access to a desktop or laptop with a current version of the Microsoft Office suite..

Facilitator:

Peter's career spans four decades and three continents, where he has worked as a derivatives trader, financial engineer, author and training consultant.

He holds a number of degrees, including an MBA in Finance, as well as a host of professional financial qualifications from ACIFMA and PRMIA.

Peter Skerritt
Facilitator

Fee:

The cost of the workshop per delegate is **USD 995.00.**

Please note that we provide a 10% discount for two or more delegates registering from the same organisation.

N.B. South African delegates will be invoiced in Rand at the prevailing USD/ZAR exchange rate and additionally charged VAT at 15%.

The fee **includes**:

- Expert live virtual facilitation
- Copies of slides

Contact Us:

To arrange a programme, or for enquiries, please contact our Programme Director, Lerato Metseeme.

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Lerato Metseeme
Programme Director

Programme:

Session 1: 8 June 2026

09h00 Institutional features of bond markets
09h45 Break
10h00 Technical features of bonds
10h45 Break
11h00 Clean and dirty bond prices
11h45 Quiz
12h00 Close

Session 2: 11 June 2026

09h00 Bond yields
09h45 Break
10h00 Bond pricing
10h45 Break
11h00 Zero-coupon yields
11h45 Quiz
12h00 Close

Session 3: 15 June 2026

09h00 Pricing bonds from zero-coupon yields
09h45 Break
10h00 Par yields
10h45 Break
11h00 Repurchase agreements
11h45 Quiz
12h00 Close

Session 4: 18 June 2026

09h00 Duration and convexity
09h45 Break
10h00 Bond value-at-risk
10h45 Break
11h00 Bond trading and investment
11h45 Quiz
12h00 Close