

# Course Descriptions Master 2017-2018

Course Title Fixed Income Management  
 Course Code EBC4058  
 ECTS Credits 6,5  
 Assessment None

| Period | Period | Start    | End      | Mon | Tue | Wed | Thu | Fri |
|--------|--------|----------|----------|-----|-----|-----|-----|-----|
| 4      |        | 5-2-2018 | 6-4-2018 |     | X   |     |     | X   |

Level Advanced  
 Coordinator Thomas Post For more information:t.post@maastrichtuniversity.nl  
 Language of instruction English  
 Goals

Description Topics include: duration and convexity; yield curve, term structure and forward curve; fixed-income portfolio management, asset-backed securities, European Sovereign Debt Crisis.

Case study reports and presentations.

Fixed Income is a very important asset class. For example, roughly fifty percent of the investment portfolios of Dutch pension funds are composed of fixed income related instruments. Furthermore, the balance sheets of most banks consist of short- and long-term bonds. Consequently, interest rate fluctuations are extremely important for the well-being of firms, financial institutions, and the overall financial sector of most economies. This course provides the ingredients for effective and efficient fixed income management.

Literature package of articles and cases.  
 Sundaresan, S. "Fixed Income Markets and Their Derivatives", Third Edition, 2009, Academic Press.

Prerequisites Courses and workload are very demanding for all Financial Economics Master courses. Exchange students need to have obtained a Bachelor degree in economics or business administration. Exchange students need to major in finance in their Master. A sufficient interest in quantitative methods is essential.  
 An advanced level of English

Teaching methods PBL / Presentation / Assignment / Papers

Assessment methods Written Exam

Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

This course belongs to the following programme / specialisation

|   |                         |
|---|-------------------------|
| Master Financial Economics  | Asset Pricing           |
| Master Financial Economics  | Banking                 |
| Master Financial Economics  | Financial Analysis      |
| Master International Business Specialisation Accountancy                                      | Electives               |
| Master International Business Specialisation Controlling                                      | Electives               |
| Master International Business Specialisation Entrepreneurship and SME Management              | Electives               |
| Master International Business Specialisation Organisation: Management, Change and Consultancy | Electives               |
| Master International Business Specialisation Strategic Corporate Finance                      | Electives               |
| Master International Business Specialisation Strategy and Innovation                          | Electives               |
| Master International Business Specialisation Sustainable Finance                              | Electives               |
| SBE Exchange Master   | Master Exchange Courses |
| SBE Non Degree Courses  | Master Courses          |