Course Descriptions None 2015-2016

Course Title	Fixed Income Management
Course Code	EBC4058
ECTS Credits	6,5
Assessment	Whole/Half Grades

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
4	1-2-2016	1-4-2016		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 assert 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
Assessment methods	Participation / 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 Track Accountancy	Electives
Master International Business Track Controlling	Electives
Master International Business Track Entrepreneurship	Electives
Master International Business Track Finance	Electives
Master International Business Track Organisation	Electives
Master International Business Track Strategy and Innovation	Electives
Master International Business Track Sustainable Finance	Electives
SBE Exchange Master	Master Exchange Courses
SBE Non Degree Courses	Master Courses