# Course Descriptions None 2016-2017

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| 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 | 6-2-2017 | 7-4-2017 | | X | | | X |

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| 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.<br><br>Case study reports and presentations.<br><br>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.<br>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.<br>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

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| 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 |