

## Course Descriptions None 2017-2018

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

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