Course Descriptions None 2025-2026

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	2-2-2026	27-3-2026		X			X

Level	Advanced
Coordinator	Marlene Koch For more information:marlene.koch@maastrichtuniversity.nl
Language of instruction	English
Goals	
Description	Fixed income is one of the most important asset classes for institutional investors. For example, more than 50% of the investment portfolios of most Dutch pension funds are composed of fixed income-related instruments and most US firms use fixed income instruments as their biggest source of external funding. Thus, thoroughly understanding fixed income instruments is essential for everyone in the finance industry. This course will provide the tools to assess and manage fixed income portfolios effectively. Therefore, we will cover, among others, the following topics: risk and return characteristics of bonds, term structure models, fixed income derivatives, fixed income portfolio management, and mortgage-backed securities.
Literature	* Sundaresan, S. (2009). 'Fixed Income Markets and Their Derivatives,' 3rd Edition, Academic Press (selected chapters) * Petitt, B. S. (2019). 'Fixed Income Analysis,' 4th Edition, John Wiley & Sons Inc. (selected chapters) * Harvard Business Cases * Academic papers/additional literature will be provided throughout the course
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
Transitional Regulations	
Teaching methods	PBL / Presentation / Lecture / Assignment / Papers / Groupwork
Assessment methods	Attendance / Written Exam / Assignment
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	Compulsory Courses
Master Financial Economics - Banking	Compulsory Courses
Master Financial Economics - Financial Analysis	Compulsory Courses
Master Financial Economics - No specialisation	Compulsory Courses
SBE Exchange Master	Master Exchange Courses
SBE Non Degree Courses	Master Courses