

Course Descriptions Exchange 2023-2024

Course Title Fixed Income Management

Course Code EBC4058

ECTS Credits 6,5

Assessment Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
4	5-2-2024	28-3-2024		X			X

Level Advanced

Coordinator Kimon Ivanov, Sebastian d'Or For more information: kimon.ivanov@maastrichtuniversity.nl; s.dor@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, Green Bonds, 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 Final Paper / 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	Compulsory Course(s)
Master Financial Economics - Banking	Compulsory Course(s)
Master Financial Economics - Financial Analysis	Compulsory Course(s)
Master Financial Economics - No specialisation	Compulsory Course(s)
SBE Exchange Master	Master Exchange Courses
SBE Non Degree Courses	Master Courses