

International Financial Management - Fixed Income and Foreign Exchange Markets

Single subject and programme course

7.5 credits

Kredit- och valutamarknaden i ett internationellt
perspektiv, fortsättningskurs

730G82

Valid from: 2010 Autumn semester

Determined by
The Quality Board at the Faculty of Arts
and Sciences

Date determined
2011-03-25

Revision date
2014-10-29

Replaced by
770G30

Main field of study

Economics, Business Administration

Course level

First cycle

Advancement level

G2X

Course offered for

- Master programme in Economics
- Business and Economics Programme - International - French
- Business and Economics Programme
- Business and Economics Programme - International - Spanish
- Business and Economics Programme - International - German

Entry requirements

Economics, basic course comprising 30 ECTS credits, or the equivalent, with at least 15 ECTS credits approved, and completed Finance, 7.5 ECTS credits, or equivalent.

Intended learning outcomes

On completion of the course, the student should be able to

- demonstrate a theoretical and practical knowledge of money markets, bond markets and foreign exchange markets, and the main types of financial instruments that are traded with on these markets.
- independently analyse pricing of interests and currencies.
- independently analyse risks that arise and are handled on money, bond and currency markets, and apply financial methods for risk management within the framework of these markets.

Course content

The course covers, inter alia, the following:

- The money and bond market from a Swedish and international perspective.
- Pricing of interest bearing instruments.
- Interest rate formation and yield curve from a Swedish and international perspective.
- Risks and risk management on the money and bond market.
- Foreign exchange markets and the market conventions regarding currencies.
- Pricing of currencies and parity conditions.
- Risks and risk management on the foreign exchange market with a focus on term contracts and swaps.
- Handling of currency exposure from a business perspective.

Teaching and working methods

The teaching takes the form of lectures, teaching sessions, project assignments and trading room laboratory. The students should also study independently.

Examination

Examination is in the form of a written examination at the end of the course, as well as project assignments that are carried out during the course. Detailed information can be found in the study guide.

Students failing an exam covering either the entire course or part of the course twice are entitled to have a new examiner appointed for the reexamination.

Students who have passed an examination may not retake it in order to improve their grades.

Grades

Three-grade scale, U, G, VG

Other information

Planning and implementation of a course must take its starting point in the wording of the syllabus. The course evaluation included in each course must therefore take up the question how well the course agrees with the syllabus.

The course is carried out in such a way that both men's and women's experience and knowledge is made visible and developed.

Department

Institutionen för ekonomisk och industriell utveckling