

International Finance and Fixed Income Management

Single subject and programme course

7.5 credits

International Finance and Fixed Income
Management

730G94

Valid from:

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

Date determined
2015-10-16

Main field of study

Economics

Course level

First cycle

Advancement level

G1X

Entry requirements

At least one year of full-time undergraduate studies with at least 30 ECTS credits in Economics including a course in Corporate finance or equivalent. Documented knowledge of English equivalent to Engelska B/Engelska 6. Exemption for Swedish B.

Intended learning outcomes

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

- account for 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:

- 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.
Language of instruction: English or Swedish

Examination

Examination is in the form of a written examination. 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

ECTS, EC

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