International Finance and Fixed Income Management

International Finance and Fixed Income Management
7.5 credits

Single subject and programme course

730G94

Valid from: 2015 Autumn semester

Determined by	**Main field of study**	
The Quality Board at the Faculty of Arts and Sciences	Economics	
Date determined	**Course level**	**Progressive specialisation**
2015-10-16	First cycle	G1F
Revised by	**Disciplinary domain**	
	Social sciences	
Revision date	**Subject group**	
	Economics	
Offered first time	**Offered for the last time**	
Autumn semester 2015		
Department	**Replaced by**	
Institutionen för ekonomisk och industriell utveckling		

Entry requirements

- At least one year of full-time (60 ECTS credits) undergraduate studies with at least 30 ECTS credits in Economics including a course in Corporate finance or equivalent
- English corresponding to the level of English in Swedish upper secondary education (English 6)
(Exemption from Swedish)

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.

Examination

Examination is in the form of a written examination. Detailed information can be found in the study guide.

If special circumstances prevail, and if it is possible with consideration of the nature of the compulsory component, the examiner may decide to replace the compulsory component with another equivalent component.

If the LiU coordinator for students with disabilities has granted a student the right to an adapted examination for a written examination in an examination hall, the student has the right to it.

If the coordinator has recommended for the student an adapted examination or alternative form of examination, the examiner may grant this if the examiner assesses that it is possible, based on consideration of the course objectives.

An examiner may also decide that an adapted examination or alternative form of examination if the examiner assessed that special circumstances prevail, and the examiner assesses that it is possible while maintaining the objectives of the course.

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 conducted in such a way that there are equal opportunities with regard to sex, transgender identity or expression, ethnicity, religion or other belief, disability, sexual orientation and age.

If special circumstances prevail, the vice-chancellor may in a special decision specify the preconditions for temporary deviations from this course syllabus, and delegate the right to take such decisions.