

International Financial and Fixed Income Management

Single subject and programme course

7.5 credits

Kredit- och valutamarknaden i ett internationellt
perspektiv

770G30

Valid from: 2020 Spring semester

Determined by
Course and Programme Syllabus Board
at the Faculty of Arts and Sciences

Date determined
2020-06-08

Main field of study

Economics, Business Administration

Course level

First cycle

Advancement level

G1F

Course offered for

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

Entry requirements

- Economics, basic course 30 ECTS credits with at least 15 ECTS credits passed
- Corporate Finance, 7.5 ECTS credits

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

The examination consists of:

- individual written examination, grading scale: UG
- group assignments, grading scale: UG

Points are gained from all parts of the examination. The final grade G requires at least 50 % of the possible amount of points. The final grade VG requires at least 75 % of the possible amount of points.

Detailed information can be found in the study guide.

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 instead 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.

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