

## **Fixed Income**

*(VL + UE, 4 SWS, 6 SP)*

On completion of the module, students will be familiar with the basic concepts of fixed income analysis and will be able to apply these concepts in the valuations of fixed income products. They will understand how fixed income products are used for the purposes of investment and risk transfer. Students will also develop a critical understanding of some of the controversies surrounding the use of fixed income products such as interest rate swaps and/ or collateralized debt obligations.

*Prerequisite:* Finance Theory

*Literature:* Lecture Notes

*Evaluation:* written exam (60 min)