NUS Risk Management Institute
FE5101: Fixed Income and Derivatives

Singapore, August – November
Led by: Daniel Stone (Aug-Sep)
Charles Brown (Oct-Nov)

FE5101 – Topic Set

- First Half (Daniel)
  - Bills, Bonds, Repo Markets
  - Yield Curves, Zero-rates, Forward Rates
  - Duration and Convexity
  - Interest Rate Forwards, Futures, Swaps
  - Pricing and Valuation
  - Risk Classification and Quantification
- Second Half (Charlie)
  - Options Pricing, Hedging, Structuring
  - Volatility

Lecturers – Daniel Stone

- Lecturer in first 5 sessions : Daniel Stone
  - Independent Consultant to financial sector, since 1997
    - e-Commerce
    - Technical Training
  - Front Office Derivatives roles in US and Europe 1983-96
  - Interest Rate Derivatives
    - Corporate Treasury Management and Risk Advisory
    - Rate Risk Management Product Structuring
  - Currency Derivatives
    - Dealing and Risk Advisory
    - Hedging and Investment Product Structuring
  - Email: danielstone@frablackstone.com,

- Miss any Lectures 1-5 – contact Daniel by email to arrange access to video replay

Lecturers – Charles Brown

- Lecturer : Charles Brown (lecture 6 to end of course)
  - Front Office roles in Europe and Asia since 1992
  - Global Head of Structuring
    - Corporate Risk Advisory
    - Investor Products
  - Global Head of Quantitative Development
    - Products & Systems
    - Business Processes
  - charlie.brown@mathfinance.asia

Schedule of Sessions – First Half

- Five Topical Lectures
  - Fridays 16th Aug to 20th Sep
  - 7 -10pm
  - Fri, 20 Sep Midterm + topical review
- Midterm
  - Covering first 5 lectures
    - Prep info TBA
- Final Exam Sat, 23 Nov

Meeting Session Agenda and Reminders

- Switch your hand phone to SILENT mode
- Questions are encouraged
- Q&A on Forum
- Chatting is discouraged
- Eating allowed but be mindful of your fellow students
- Short break midway each lecture