

MMF1920H Course Outline

1. Survey of Investment and Finance Industry

- a. Banks
- b. Asset Managers
- c. Pension Funds
- d. Insurance
- e. Hedge Funds
- f. Private Equity
- g. Venture Capital

2. Wholesale Banking

- a. Market Making
- b. xVA
- c. FRTB
- d. SIMM
- e. Risk Management
- f. Trading Strategies

3. Treasury Management

- a. Funding & Liquidity Management
- b. Structural Interest Rate Risk Management
- c. Funds Transfer Pricing
- d. Investment Portfolio

4. Group Project

- a. You will work in groups of 3-4 to research, design and implement a trading strategy that you will present to the class on June 28th (10-15min presentation including Q&A)
- b. Please submit the research report and implementation details (code etc.) by June 27th.

Grading:

The grade will be based on the following breakdown:

- Class participation: 20%
- Group Project: 80%