## Day 1

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<th>Time</th>
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<tr>
<td>0900hr</td>
<td>Welcome</td>
<td>By A/Prof Christopher Ting / Asst Prof Tee Chyng Wen</td>
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| 0905hr | Paper Presentation I  
*Can Currency Trade be Predicted with Implied Volatility?* | By Dr Laurens Swinkels                        |
| 1050hr | Tea break                                                                 |                                              |
| 1105hr | Paper Presentation II  
*Cash-settled Swaption Valuation* | By Dr Jeroen Kerkhof                         |
| 1250hr | Lunch                                                                    |                                              |
| 1350hr | Paper Presentation III  
*Multi-curves framework with stochastic spread: a coherent approach to STIR futures and their options* | By Dr Marc Henrard                           |
| 1535hr | Tea-break                                                                |                                              |
| 1550hr | Paper Presentation IV  
*Variations of Kagi Strategies in High Frequency Trading* | By Prof Lim Kian Guan Huang Xiangyi          |
| 1735hr | End of Day 1                                                             |                                              |

## Day 2

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| 0900hr | Paper Presentation V  
*Strategic Asset Allocation: The Global Multi-Asset Market Portfolio 1959-2012* | By Dr Laurens Swinkels                        |
| 1045hr | Tea-break                                                                |                                              |
| 1100hr | Paper Presentation VI  
*Multi-curves framework with collateral* | By Dr Marc Henrard                           |
| 1245hr | Lunch                                                                    |                                              |
| 1400hr | Paper Presentation VII  
*Term Structure of Model-Free Volatility* | By A/Prof Christopher Ting                   |
| 1545hr | Closing                                                                  | By A/Prof Christopher Ting / Asst Prof Tee Chyng Wen |
| 1600hr | End of Day 2                                                             |                                              |
Speakers’ Profile

Dr Laurens Swinkels  
*Senior Researcher, Investment Policy Team, Norges Bank*  
*Assistant Professor of Finance, Erasmus School of Economics, The Netherlands*

Laurens Swinkels, PhD, is Senior Researcher at the Investment Policy Team at Norges Bank Investment Management in Oslo, Norway, and Assistant Professor of Finance at the Erasmus School of Economics in Rotterdam, the Netherlands. Previously, he was a Vice President at Robeco Asset Management in Rotterdam, the Netherlands. He obtained his PhD in Finance and MSc in Econometrics from Tilburg University in the Netherlands.

Dr Marc Henrard  
*Member of the Quantitative Research Team & Head of Product Committee, OpenGamma*  
*Honorary Senior Lecturer at University College London*

Marc Henrard is a member of the Quantitative Research team and Head of the Product Committee at OpenGamma. He is also Honorary Senior Lecturer at University College London. He holds a PhD in Mathematics from the University of Louvain, Belgium. He has been research scientist and university lecturer in Belgium, Italy, Chile and the United Kingdom. He has close to 15 years of experience in finance, including senior positions in risk management, trading, and quantitative research. Marc joined OpenGamma in March 2011. Prior to joining OpenGamma, he was in charge of researching and implementing interest rate models as the Global Head of Interest Rate Modeling for Dexia Group. Previously he held various positions at the Bank for International Settlements. As Deputy Head of Treasury Risk at BIS, he participated in the implementation of a bank-wide trading system and improved the VaR and liquidity methodologies. As the Head of Quantitative Research and Deputy Head of Interest Rate Trading, he was in charge of the option book of BIS; he also oversaw the derivatives trading and money-market activities, and founded the Quantitative Research group in the front office. Marc’s research focuses on interest rate modeling and risk management. He publishes on a regular basis in international finance journals, and is a regular speaker at academic and practitioner conferences.

Dr Jeroen Kerkhof  
*Director, VAR Strategies BVBA*

Jeroen Kerkhof is currently a Director at VAR Strategies BVBA, a consultancy and analytics firm in the area of financial engineering & risk management. Previously he was Head of non-linear rates at Danske Bank in Copenhagen, Head of Analytics at Jefferies, Head of Interest Rate and Inflation Desk Strategies at Morgan Stanley Europe, a Director in the Fixed Income Modelling Group at Lehman Brothers and he was in the Product Development Group at ABN-Amro Bank in Amsterdam during his PhD. Jeroen’s work focuses on interest rate, inflation, property and interest rate hybrid derivative products. He holds a PhD in Quantitative Finance from CentER at Tilburg University (Netherlands) and has published several articles in international refereed finance journals.
Professor Lim Kian Guan
OUB Chair Professor of Quantitative Finance
Singapore Management University

Professor Lim is currently the OUB Chair Professor of Quantitative Finance at the Lee Kong Chian School of Business of the Singapore Management University. He graduated with a PhD in Financial Economics from Stanford University, and teaches and researches in several areas such as quantitative finance, financial economics, and so on. He has consulted for banks and companies in the area of risk management and project valuation. He has also been actively involved in various aspects of university business including being Interim Dean, Associate Dean, Vice-Dean, Sub-Dean, Head of Department, Journal Editor, Director of Research Centre, Director of Degree Programs, Faculty Senate Chair, and so on. He has published in international refereed journals such as *Quantitative Finance*, *International Journal of Theoretical and Applied Finance*, *Journal of Futures Markets*, *Journal of Risk*, *Journal of Banking and Finance*, *ASTIN Bulletin*, *Journal of Financial Economics*, *Journal of Financial and Quantitative Analysis*, *Finance and Stochastics*, *Review of Economics and Statistics*, *Journal of Real Estate Finance and Economics*, *European Journal of Operations Research*, *Decision Sciences*, and many others. He has also written two books on “Financial Valuation and Econometrics” and “Probability and Finance Theory” published by World Scientific Press.

Associate Professor Christopher Ting
Area Coordinator of Quantitative Finance Group
Programme Director for Msc Quantitative Finance
Singapore Management University

Christopher is Associate Professor of Quantitative Finance (Practice). He is the area coordinator of Quantitative Finance group and the programme director of Msc Quantitative Finance. He earned his bachelor degree in mechanical engineering and Master of Science degree in physics from the University of Tokyo on Japanese Government scholarships administered by the Public Service Commission, Singapore. He has published many papers in a wide range of areas and his current research interest is focused on derivatives, quantitative trading strategies, and risk management.