



QuantLib **10th** Anniversary



First QuantLib Forum

January 18, 2011 | 09:00- 17:00 | London | Marriott West India Quay

www.statpro.com/quantlib_forum

Listen to high level speeches
by the QuantLib founders,

network

& with peers
& hear about latest
developments.

Limited
Spaces
Available

Free
Event

Secret Because It's Open!

QuantLib is the most widely used open source pricing library in the world. Last year this product was downloaded 15,000 times yet it has never advertised itself. It has become popular because it is good, more than good, the best in the opinion of many people and so its popularity is entirely based on its quality and a grassroots active participation by leading quants all over the world, many of whom work for some of the largest investment banks in the world.



Register
Now!

Program

www.statpro.com/quantlib_forum

09:00



Registration and Coffee

09:30



Welcome Speech

Dario Cintioli, CEO & Founder of StatPro Italia, Global Head of Risk and Complex Pricing

09:45



Yield curves for forward Euribor estimation and CSA-discounting
Ferdinando Ametrano, Senior Quantitative Analyst, Banca IMI

The large basis spreads observed on the interest rate market imply that different yield curves are required for market coherent estimation of forward Libor rates with different tenors. The practice of CSA-discounting is becoming standard, enforcing a review of discounting in pricing and yield curve bootstrapping.

11:00



Coffee Break

11:30



Risk simulations for a bond in QuantLibXL

Marco Marchioro, Head of Research, StatPro Italia

The QuantLib library is widely used to compute derivative prices as well in quantitative risk management. In this talk focus is given on how to use the Excel add-in of QuantLib to compute simulation prices for a bond with risk management in mind. The technique introduced can easily be extended to the computation of risk simulations of any QuantLib instrument exported to the Excel add-in.

12:45



12:15 Lunch and Coffee Break

14:00



Code Arbitrage: or, how to get features for free in QuantLib

Luigi Ballabio, Senior Quantitative Developer, StatPro Italia

In this hands-on talk, examples will be shown of how to build new financial instruments and term structures upon existing QuantLib classes, so that your code can inherit advanced functionalities. For financial instruments, provided features include automated linking to market data, caching of calculated results, and the possibility of perturbing the underlying data for analysis purposes. For term structures, reusable bootstrapping algorithms are made available.

15:15



Coffee Break

15:45



Persistence of QuantLib objects in practice

Eric Ehlers, CEO, Nazcatec

QuantLibAddin, a software library based on QuantLib, wraps QuantLib objects in an interface layer supporting persistence, serialization, and conversion and coercion of datatypes. In this talk it is shown how a variety of platforms are supported, facilitating distribution across operating systems (Windows and Linux), languages (C++ and Python), and applications (Microsoft Excel and OpenOffice.org Calc).

17:00

End of QuantLib Forum

Event Details

To register please go to www.statpro.com/quantlib_forum

Marriott Hotel West India Quay

22 Hertsmere Rd, Canary Wharf
London, E14 4ED United Kingdom

Phone: +44 20 70931000



Nearest tube: Canary Wharf | DLR: West India Quay

London/Gatwick - LGW | Hotel direction: 71.6 km SW
Phone: +44 87 0000 2468
Alternate transportation: Gatwick Express to Victoria Station, then London Underground to Canary Wharf Station; fee: £18.00 one way, estimated taxi fare: £130.00 one way

London/Stansted - STN | Hotel direction: 55.2 km NE
Phone: +44 87 0000 0303
Alternate transportation: Stansted Express to Liverpool Street Station, estimated taxi fare: £120.00 one way



To book a room
call **0800 221 222** or go to

<http://www.marriott.co.uk>

London/City Airport - LCY
Phone: +44 20 7646 0088
Hotel direction: 5.3 km W
Estimated taxi fare: £14.00 one way

London/Heathrow - LHR
Hotel direction: 37 km E
Phone: +44 87 0000 0123
Alternate transportation: Heathrow Express to Paddington Station; then London Underground to Canary Wharf Station; fee: £16.00 one way
Estimated taxi fare: £90.00 one way

To register please go to www.statpro.com/quantlib_forum

Organized by:



StatPro Ltd.
81-87 Hartfield Road
Wimbledon
London SW19 3TJ, UK

T: +44 20 8410 9876
F: +44 20 8410 9877
info@statpro.com
www.statpro.com