



# QuantLib <sup>10<sup>th</sup></sup> Anniversary



## First QuantLib Forum

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

[www.statpro.com/quantlib\\_forum](http://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!**  
RSVP by  
10 December

# Program

[www.statpro.com/quantlib\\_forum](http://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](http://www.statpro.com/quantlib_forum)

## Marriott Hotel West India Quay

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

Phone: +44 20 70931000



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

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

**Nearest tube: Canary Wharf | DLR: West India Quay**

London/Gatwick - LGW | Hotel direction: 71.6 km SW  
Phone: +44 8700002468  
Alternate transportation: Gatwick Express to Victoria Station, then London Underground to Canary Wharf Station; fee: £17.9 one way, estimated taxi fare: £130.00 one way

London/Stansted - STN | Hotel direction: 55.2 km NE  
Phone: +44 870 0000 303  
Alternate transportation: Stansted Express to Liverpool Street Station, estimated taxi fare: £120.00 one way

London/City Airport - LCY  
Phone: +44 20 76460088  
Hotel direction: 5.3 km W  
Estimated taxi fare: £14.00 one way

London/Heathrow - LHR  
Hotel direction: 37 km E  
Phone: +44 8700000123  
Alternate transportation: Heathrow Express to Paddington Station; then London Underground to Canary Wharf Station; fee: £15.5 one way  
Estimated taxi fare: £90.00 one way

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