

# Pricing Interest Rate Derivatives

Toronto, 27-28 June 2018

Join us on this two day training course which will provide an in-depth look into how to model and price Interest Rate Derivatives. The seminar will deliver intensive teaching on some of the key challenges quant professionals face, focusing on a fine balance between quantitative methods and calculations and practical, real life solutions. Attendees will also receive numerous alternatives solutions for them to consider when they return to their institution.

## Course highlights

- General concepts and principles and relevance of the Credit Support Annex
- Yield Curve Construction
- Convexity and the Cheapest To Deliver Collateral Option
- Introduction to non-linear IR Derivatives and Volatility Modelling
- SABR Extensions and Alternatives; Introduction to CMS-based products
- Bermudan Swaptions
- Inflation Derivatives

## Who should attend

This seminar is intended to provide training to professionals in financial institutions, as well as regulatory bodies and advisory firms. Quants could find this course particularly useful. However, Risk welcomes any individual with an interest in the course material.

## Event Tutor

Vladimir Sankovich, Global Head of Analytics, *DRW*

Hosted by:

**Risk.net**

[training.risk.net/pricing-irds-toronto](http://training.risk.net/pricing-irds-toronto)

## Learning outcomes

- An introduction to the Credit Support Annex and the connection between collateralization and funding/ discounting
- General concepts of Yield Curve Construction and guidance on curve interpolation techniques
- New convexity effects in linear products generated by the volatility of funding spreads
- Introduction to non-linear IR Derivatives and Volatility Modelling
- SABR alternatives, in-depth analysis of ZABR and Bermudan Swaptions

## Testimonials

### Risk Training Testimonials:

*"I found the training to be very good. I thought the depth of coverage (the level of the mathematics used) was appropriate."*

**US Securities and Exchange Commission**

*"I really enjoyed the course. The instructors are superb and the material current and well presented."*

**ICAP**

*95% of Risk Training delegates said they were satisfied or very satisfied by the event*



## AGENDA



## PRICING



## EVENT VENUE

### Event enquires:

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