DECEMBER 7TH AND DECEMBER 8TH 2016

Venue: IKB Deutsche Industriebank AG, Düsseldorf

4TH ANNUAL QUANTLIB USER MEETING AT IKB

Sponsored by

d-fine Quaternion Risk Management IKB Deutsche Industriebank

TALKS

Wednesday 7th December

9:30 -10:00	**User registration**
10:00-10:15	**Michael von den Driesch / Artur Steiner / Roland Lichters** *IKB Deutsche Industriebank / d-fine / Quaternion* Greeting
10:15-11:15	**Sebastian Schlenkrich,** *d-fine* Title: Quasi-Gaussian Model
11:15-12:15	**Georg Schöchtel,** *d-fine* Title: QuantLib for Model Validation
12:15-13:45	**Lunch Break**
13:45-14:45	**Andreas Pfadler,** *d-fine* Title: Continuation of last year's talk on: Proof of concept for a modern, distributed pricing architecture based on open source components
14:45:-15:45	**Nicholas Bertocchi,** *Banca IMI* Title: Overnight Curve Calibration
15:45-16:15	**Coffee Break**
16:15-17:00	**Eric Ehlers,** *Reposit* Title: to be defined
19:00-OPEN	**Dinner (Alter Bahnhof – Oberkassel)**

TALKS

Thursday 8th December

9:00 - 10:00	**Martin Dietrich / Pascal Heider,** *Uniper* Title: Market Models vs. Replication Strategies in incomplete Commodity Markets
10:00 - 10:30	**Coffee Break**
10:30 - 11:30	**Klaus Spanderen,** *Uniper* Title: Collocating Local Volatility Mode
11:30 - 12:30	**Peter Caspers,** *Quaternion* Title: Open Source Risk Engine (ORE)
12:30 - 14:00	**Lunch Break**
14:00 - 15:00	**Roland Lichters,** *Quaternion* Title: Dynamic Initial Margin and MVA using Open Source Risk Engine (ORE)
15:00 - 15:30	**Coffee Break**
15:30 – 16:30	**Oleksandr Khomenko,** *Ergo* Title: Solvency II Regulation. How QuantLib can help.

VENUE AND REGISTRATION

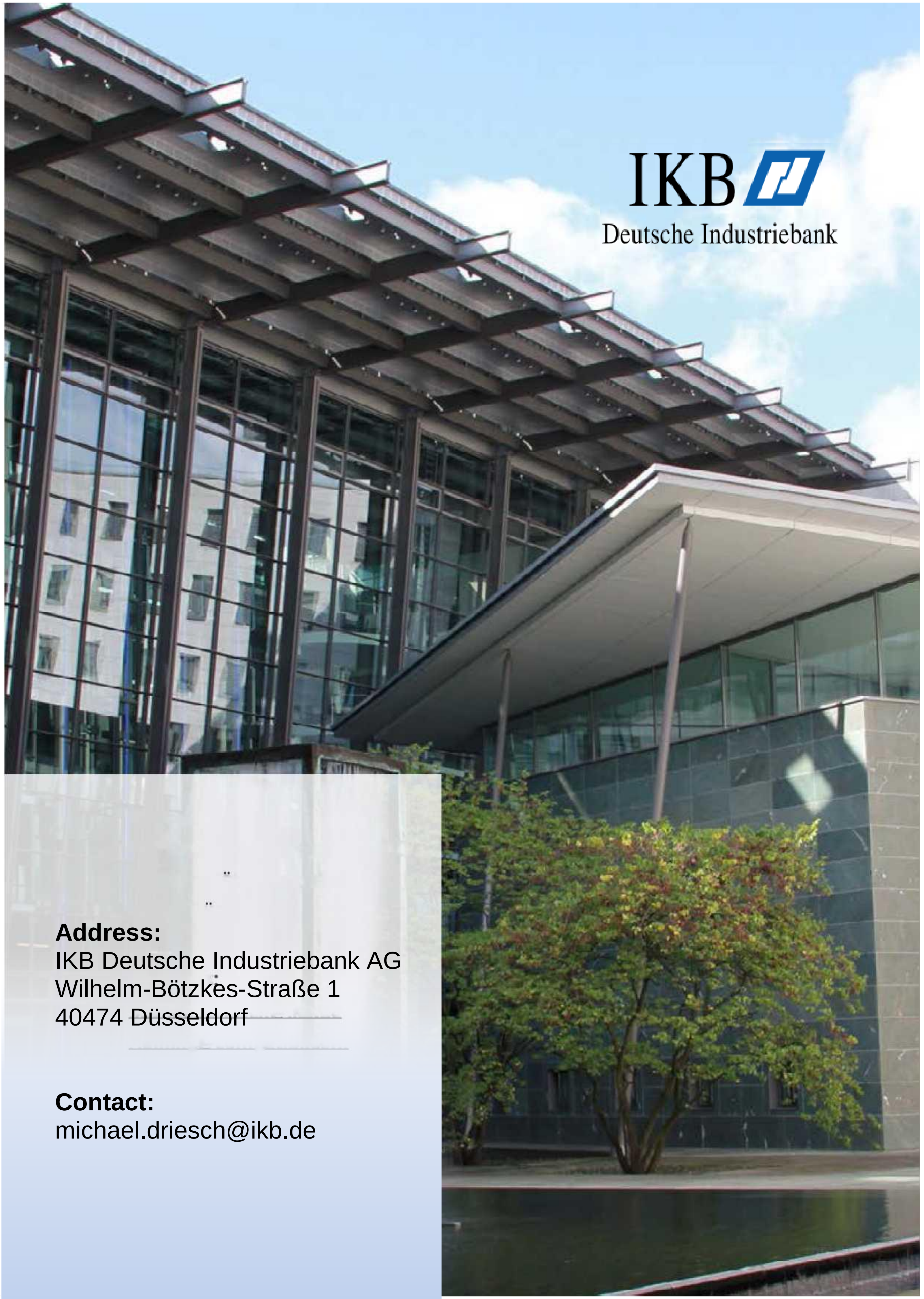
The number of seats is limited to 70.

There is no registration fee. Seats can't be guaranteed. Please be fair. Only apply for a seat if you really plan to attend.

Click here to create registration Email
or send registration to Stephan.Buschmann (at) ikb.de.

Please email your registration until 30th of November.

Google Maps Link to IKB



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