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Project overview

Design and implementation of interest rate calibration models in a multi-curve environment for a proprietary risk and portfolio management system

Client / sector	**Software developer**
Project description	**Design and implementation of interest rate calibration models in a multi-curve environment for a proprietary risk and portfolio management system** • Implementation of the valuation of benchmark instruments (deposits, FRAs, swaps, FX forwards, cross-currency swaps) • Specification, implementation and testing of a generic calibration method for yield curves (multi-curves under consideration of multiple currencies) • Specification and implementation of an Excel-based interface for the import of market data • Design and realisation of a graphic user interface for the calibration and validation of yield curves
Service	• Technical specification of the valuation and calibration routines • Design of the graphic user interface • Implementation, testing and documentation
Technology	C#/.Net, WPF, Excel/VBA, MS-SQL
Professional input	Valuation of benchmark instruments in the multi-curve environment, calibration of yield curves
Scope	Approx. 200 person days
Tags	yield curves, bootstrapping, calibration, multi-curves, swaps, FRA, cross-currency