

## Establishment of market data plausibility processes and parameter estimations for plausibility tools

<b>Client / sector</b>	<b>Austrian financial group</b>
<b>Project description</b>	<p><b>Establishment of market data plausibility processes and parameter estimations for plausibility tools</b></p> <p>Analysis of approx. 6,000 data records and determination of the parameters for each data record in order to efficiently check the market data records for plausibility.</p>
<b>Service</b>	<ul style="list-style-type: none"> <li>• Review of the data records and documents</li> <li>• Historical analysis of the market data</li> <li>• Grouping of the market data</li> <li>• Determination of the grouping method</li> <li>• Definition of the parameters using statistical methods</li> <li>• Documentation</li> </ul>
<b>Technology</b>	MS Excel, Bloomberg
<b>Professional input</b>	<ul style="list-style-type: none"> <li>• Experience with the analysis and valuation of bonds, options and structured products</li> <li>• Practical experience in the creation and parameterisation of market data processes for various investment classes</li> <li>• Knowledge about statistical methods used commonly in the market</li> <li>• Knowledge about specific client requirements</li> </ul>
<b>Scope</b>	1 consultant, 2 weeks
<b>Tags</b>	market data, interest rate volatilities, yield curves, CDS curves