

Financial Markets / BayernLB

TUM Trading Days 2018

Location: BayernLB
Briennerstraße 18
80333 München

Meeting-Point: 4:50 p.m. at the main entrance of BayernLB / Briennerstr. 18

Programme

Welcome

- 5:00 p.m. Modern valuation of interest rate derivatives – credit value adjustment and other animals
Rebecca Declara, Team IRD Trading & XVA
- 5:15 p.m. Arbitrage free SVI-surface calibration
Dr. Andreas Grotz and Jan-Hiroshi Schwarz, Team Structured Products /Structured Solutions
- 5:30 p.m. A practical insight into the management of an option trading book
Björn Allers, Team FX Trading
- 5:45 p.m. Fair value of loans under IFRS – risk parameters and hedging possibilities
Markus Langenbach and Eric Müller, Division Balance Sheet-Management
- 6:00 p.m. Possibilities for career entry in Financial Markets/BayernLB
Amir Darabi, Strategic Board Assistant, Financial Markets
- Q&A Session

Approx. end at 6:30 p.m.