## G2002G

## IBM Algorithmics Foundations of RiskScript

Durata: 2 gg

### Descrizione

RiskScript is designed to allow users to create their own extensions for RiskWatch. These extensions can be in the form of macros, new pricing functions, state procedures, settlement procedures and simulation functions. Objectives:To provide participants with an overview of Riskwatch functionality and to provide hands on experience with various methods of setting up and analyzing portfolios. Upon successful completion of the course the participant will be able to:

- •Explain the basics of BasicScript syntax;
- •Describe RiskScript methods and objects;
- •Create Pricing Functions, State Procedures and Curve Functions;
- •Create and run RiskScript Aggregation Functions and Macros;
- •Create Simulation Expressions

### A chi è rivolto?

This advanced course is relevant for anyone who wishes to extend the functionality of, or automate processes in, Riskwatch such as risk managers, trading analysts, investment managers, IT staff and financial analysts.

### Prerequisiti

You should have:

- •Completion of "IBM Algorithmics Foundations of RiskWatch" course
- •Basic knowledge of programming and familiarity with financial risk management principles and terminology

### Contenuti

The course is delivered through a number of mediums, including product demonstrations, instructor-led exercises and self-paced hands-on practice.

Day 1:
- •Introduction and course agenda
- •Introduction to RiskScript
- •Macros
- •Hands-on Exercise: Load input data, set up stress room, and generate reports
- •State Procedures
- •Hands-on Exercise: Develop state procedure for revolving product term
- •Curve Functions
- •Hands-on Exercise: Develop reverser floater curve base on given securities

Day 2:
- •Review of material covered on Day 1
- •Pricing Functions

- Hands-on Exercise: Develop pricing function for Clean THEO/Value
- Aggregation Functions
- Hands-on Exercise: Generate report based on given aggregation key
- Simulation Expressions
- Hands-on Exercise: Calculate THEO/Value based on user requirements
- Wrap-up