

Advanced Report Writer Course Catalogue

Course Overview

This course will provide an in depth knowledge of the more advanced features of the Report Writer. We will review the use of the Statement screen for creating confirmation type outputs that require free format text to be included alongside details of trades. The security available for reporting will be reviewed to show how to better manage and segregate reports for different groups of users.

Delegates will be equipped with techniques of multi-pass reporting and SQL views to help create complex reports such as Counterparty or Trader limit type reports.

In addition to normal mark to market reporting for various deal types we will show how to configure additional price sets to value deals and look at the resultant profit/loss. Prices based on other market & locations will also be covered to show how to create synthetic forward curves.

We will review the reporting techniques used for trades such as Index Physicals, basis swaps and options. For options, we will demonstrate how to make use of the RISK view in order to create a matrix showing the change in P&L, DELTA, GAMMA, etc. when volatilities and underlying market prices are moved between certain tolerances.

Use will also be made of the Batch module to execute MS-DOS or UNIX commands for relocating files, running SQL type of queries etc. within ZaiNet in addition to the normal mode of running reports in a specific order.

We will examine techniques for improving report performance based on a better understanding of the way that the reporter actually processes the trade information. Finally we will examine useful troubleshooting techniques.

Who Should Attend

Anyone who needs to design and create pricing & valuation type reports, evaluate options, write confirmation & invoice reports, wants an appreciation of further capabilities of the ZaiNet Report Writer:

- **Front Office** e.g. trader volume & value limit type of reports.
- **Middle Office** e.g. look at the change in P&L for options when the volatility is stressed.
- **Back Office:** e.g. write confirmations & cash flow type of reports.
- **Managers:** to gain a better understanding of the Report Writer capabilities to better define the type of reports required for the business.

Prerequisite

Person should have completed Basic Report Writer course and have been using this tool for at least a month.

Cost

2 days training - £1900 (discount any additional person - £1600)

The course includes - Training materials and hand out exercises

Lunch

Location

London - Canary Wharf

After completing this course, you should be able to

- Create a report using SQL view
- Create report batches
- Create a Multi-pass report
- Design and create statements for confirmations
- Create Report outputs in differing formats using Report Builder
- Understand the static data requirements for Pricing reports
- Report on the change in value of a portfolio based on differing price sets
- Trigger shell scripts via batch, command line execution of a batch
- Assign report security to a user and an individual report
- Create a Basic Risk Grid report
- Understand requirements for Reporting on different trade types: Swaps, Index Physical, Options
- Understand methods and techniques for improving report performance
- Identify and solve some common problems with reporting

Duration

2 day

Methodology

Interactive instruction with plenty of simulated exercises to tackle real life issues

Course Agenda

Day 1

Create a report using SQL view

Create a report and output data to X, Y and Z tables

Create a simple multi-pass report

Create a batch

Run a batch and output data to different outputs: Crystal, Dcube

Design and create statement for confirmations and invoices

Day 2

- Create a pricing report and use different price curves, price sets, price formulas and synthetic price curves
- Create shell script and run a batch on a PC
- Create a basic Risk grid report
- Create a report on different trade types: Shapes, Swaps, Index Physicals, OTC Options
- Run different report scenarios on trouble shooting any reporting problems
- Discuss report performances and ways to improve it