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Project overview

Application for the analysis of total bank cash flows

Client / sector	**Large European bank**
Project description	**Application for the analysis of total bank cash flows** • Compilation of total bank cash flows • Summary of cash flows and optimisation using interest rate derivatives and bonds • Risk analysis of cash flows including analysis of the optimised hedge portfolio for given interest rate scenarios • Calculation of value-at-risk (VaR, CVaR, etc.) • Backtesting of selected strategies according to historical scenarios
Service	• Design and development of the application • Adjustment and further development of the mathematical optimisation and analysis methods • Implementation in a web-based client-server solution • Release management, testing
Technology	Web-based solution in C#/.Net, MS-SQL
Professional input	Mathematical modelling (VaR, CVaR), optimisation know-how
Scope	1 consultant, 2 years
Tags	ALM, overall bank management, cash flow optimisation, VaR, CVaR, hedging, scenario analysis