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# Project overview

# Design and development of a cross-asset pricing and risk management system for complex portfolios on the basis of Theta Suite

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| **Client / sector** | **Consulting firm (restructuring consulting)** |
| **Project description** | **Design and development of a cross-asset pricing and risk management system for complex portfolios on the basis on Theta Suite**<br>• Design, development and provision of a pricing and risk management system for the valuation and risk measurement of complex portfolios across all asset classes<br>  • **Rates:** CMS, digital, single callable, multi-callable, auto callable, multi-tranche, quanto, quanto spread, quanto spread multi-tranche, range accrual, reverse floater, reverse floater multi-tranche, snowball, steepener, steepener TARN, steepener Wandler, switchable, switchable CMS, volatility index-linked, GBPCMG, inflation-linked structures, swaps, swaptions, caps, floors, structured swaps, structured CCS<br>  • **Credit:** CLN, FTD, CDO^2, Euro / US ABS, US MBS, Euro RMBS, Euro CMBS, Student Loans, ABS CDO, CRE CDO, US / EUR CLO, LSS, CPDO, TRUPs CDO<br>  • **Foreign Exchange:** European, Asian, lookback, one touch / no touch, double one / no touch, barrier, FX-linked hybrid<br>  • **Equity:** European, Asian, lookback, rainbow, digital, barrier, equity-linked hybrid<br>• Scenario analyses for individual products, product groups and the entire portfolio<br>• Market data processing and linkage<br>• Reporting functionality |
| **Service** | • Complete implementation<br>• Test management and execution of tests<br>• Release management |
| **Technology** | Theta Suite, MatLab, MS-SQL, Microsoft Excel |
| **Professional input** | Model development (Monte Carlo models), product mapping |
| **Scope** | 4 consultants, 3 months |
| **Tags** | cross-asset, restructuring consulting, derivatives, rates, equity, foreign exchange, credit |