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Project overview

Development of a pricing and analysis system for credit portfolios and their hedges

Client / sector	**Large European bank**
Project description	**Development of a pricing and analysis system for credit portfolios and their derivative hedges for Corporate Treasury Sales** • Entry of the credit portfolios from institutional clients and high net worth private clients • Import of client transactions and market data from Front Arena • Development of optimisation strategies with portfolios of interest rate derivatives • Proof of the hedge efficiency of the resulting optimisation and hedging strategies • Scenario analyses (present value and cash flows) with standard scenarios and individually configurable scenarios • Archiving of historical market data and scenarios for the historical valuation and scenario analysis on specific valuation days • Reporting functionality via a connection to Microsoft Excel
Service	• Responsibility for the software product and project management (Chief Technical Designer / Business Analyst) • Design and development of the application and interfaces • Test management and test execution • Further development of simulation and scenario functions • Responsibility for release management • Preparation and support for departments during the approval process • Responsibility for the production reliability
Technology	Rich client with web service, C#/.Net, MS-SQL-2005, Python
Professional input	Product know-how, pricing know-how in the fixed income area
Scope	4 consultants, >5 years
Tags	derivatives, hedging, scenarios, historical data, sales, optimisation, strategy, Front Arena