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Project overview

Development of a pricing and structuring system (cross-asset)

Client / sector	**Large European bank**
Project description	**Development of a pricing and structuring system for interest rate, inflation, FX, credit and commodity products** • Implementation of a sales pricer in order to reduce the workload for the trading and structuring desks • Connection to a centralised cross-asset quant library • Mapping of standard products and complex products • Development of product templates for product entry • Calculation of prices and key risk figures • Implementation of functions for the scenario analyses • Automatic export of product term sheets and product information sheets (PIB/KID) • Cross-linkage with trading and structuring desks • Automatic import of sales trades into the risk management system (Murex) for pre and post deal processing
Service	• Responsibility for the software product and project management (Chief Technical Designer / Business Analyst) • Design and development of the application and interfaces • Connection to the centralised quant library, the risk management system (Murex) and other internal systems • Test management and test execution • Responsibility for release management • Preparation and support for departments during the approval process • Responsibility for the production reliability
Technology	Web application, C#/.Net, ASP/.Net, Java, Java-Script, J-Query, MS-SQL
Professional input	Product, pricing and risk management know-how
Scope	2 consultants, >5 years
Tags	pricing, valuation, risk management, scenario analysis, sales, structuring, trading, Murex, development

Microstep AG, Bülowstraße 27, 81679 München, Tel.: 089-43 77 77 9-0, info@microstep.de