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Project overview

Pricing server for traders in the financials, corporates and ABS departments (bonds, iTraxx, CDS)

Client / sector	**Large European bank**
Project description	**Pricing server for traders in the financials, corporates and ABS departments (bonds) including analysis tools as a Windows Service** • Pricing of bonds (fixed, floating, ABS) incl. sensitivities • Price, yield, asset swap spread, benchmark spread, mid-swap spread, TED spread, Delta, modified duration, convexity • Establishment of a bond database for saving master data and market data (SQL Server) • Establishment of an ABS database for saving master data and market data (SQL Server) • Connection of the pricing server to the market data provider (Reuters) • Connection to the bond trading system
Service	• Transfer of existing spreadsheet solution into a client/server solution with Java Frontend • Release management, preparation and execution of tests • Windows Client for the entry of master data
Technology	Client/server solution, C++-DLL, C#/.Net, MS-SQL, Reuters-API, Bloomberg-API
Professional input	Fixed income know-how, modelling
Scope	1 consultant, >4 years
Tags	bonds, ABS, fixed income