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Project overview

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

Client / sector	**Large European bank**
Project description	**Pricing sheets for traders in the financials, corporates and ABS departments (bonds, iTraxx, CDS) incl. analysis tools** • Pricing of bonds (fixed, floating, ABS) incl. sensitivities • Pricing of iTraxx and CDS 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 • Establishment of an ABS database for saving master data and market data • Connection of the pricing server to the market data providers (Bloomberg and Reuters) • Archiving of historical data in order to enable the analysis of price time series • Reporting and distribution of the calculation results via Excel and web browser
Service	• Business analysis of the processes and client requirements • Development of a technical concept for the implementation • Further development and implementation of the mathematical models • Realization in a C++-DLL with COM connection • Realization in Microsoft Excel and connection to the web application • Continuous further development of the application and on-site user support
Technology	EXCEL-VBA, C++-DLL with COM connection, ASP/.Net
Professional input	Fixed income know-how, credit derivatives know-how, modelling
Scope	1 consultant, >4 years
Tags	bonds, credit derivatives, CDS, iTraxx, ABS