

Design and implementation of generic market scenarios for all market data classes in a proprietary risk and portfolio management system (including P&L-relevant implications of the scenarios)

Client / sector	Software developer
Project description	<p>Design and implementation of generic market scenarios for all market data classes in a proprietary risk and portfolio management system (including P&L-relevant implications of the scenarios)</p> <ul style="list-style-type: none"> • Design and specification of generic transformations for the generation of market scenarios • Implementation of generic transformations for market data • Design and specification of a scenario generator (including graphic user interface) for the generic entry and processing of market scenarios • Implementation of the scenario generator (including graphic user interface) • Implementation of general accounting methods for all asset classes • Design, specification and implementation of reports for the output of P&L-relevant implications of the generic market scenarios
Service	<ul style="list-style-type: none"> • Technical specification of the transformation and valuation routines • Design of the graphic user interface • Implementation, testing and documentation
Technology	C#/.Net, WPF, MS-SQL
Professional input	Mathematical formulation of generic transformations for the description of market scenarios
Scope	Approx. 200 person days
Tags	market data, scenario, transformation, P&L, asset value