

Creation of a web application for the publication of derived market data and the valuation of interest rate options

Client / sector	Internal project
Project description	<p>Creation of a web application for the publication of derived market data and the valuation of interest rate options</p> <ul style="list-style-type: none"> • Conception, design and specification of the web application • Implementation of the web application under consideration of the authorisation concept, user administration and internalisation process • Specification and implementation of the valuation routines for interest rate options • Specification and implementation of an interface to the market data workflow • Realisation of a user-specific selection and presentation of market data
Service	<ul style="list-style-type: none"> • Conception, design and specification • Project management • Implementation, testing and documentation • Operation
Technology	C#/.Net, MS-SQL, ASP.NET MVC, Excel/VBA, jQuery, QuantLib
Professional input	Professional and technical design and implementation
Scope	Approx. 300 person days
Tags	web application, market data, interest rate options, QuantLib