

Portfolio Tracker

India-focused Hedge Fund

A Portfolio Tracker application developed for a hedge fund, which streamlines the buy/sell decision making on various asset classes. System has a spreadsheet look and feel, displaying the positions, gross P&L and risk factors real time. The application integrates with Bloomberg market price feed. Microsoft SQL server and .Net framework are used.

Web Applications Testing

Leading Indian Brokerage

Reviewed and analyzed critical web performance and reporting issues with private wealth services portal of the client. The main errors were recreated and the sequence was documented. Various aspects of the web application were examined including the SQL activity log, SQL trace log, Crystal reports, Proxy configuration and Web server. An assessment report was further prepared which documented the causes of these issues and also provided valuable inputs on improving the monitoring of the applications.

Corporate Performance Management

US Institutional Brokerage

A Data warehouse architecture was built that received source data on 5 million plus daily transactions from various source systems. The source systems spanned order management system, clearing system, program trading system and client management system. Data from source systems was scrubbed and loaded via a rule engine in Oracle. Business intelligence (BI) layer was added to run the required analysis and reporting. Business Intelligence solution was based on Cognos environment that generated and dropped daily trading performance PDFs into traders and sales people folders. Reports were time stamped and archived automatically.

Anti-Money Laundering Solution

US Brokerage

Developed an AMLERT (anti-money laundering) system for the compliance department of the brokerage to monitor and pick up suspicious activity and patterns. System supported features such as Watch List, risk rating, Custom Grouping, Volatility Reporting, Velocity reporting and Standard deviation reports. System was built using Cognos Impromptu and Microsoft .Net running against Oracle data warehouse.

CAMS Data Warehouse

US Insurance Service Provider

CAMS (Collections Account Management System) Data Warehouse was developed to identify the claims with a recovery potential and to tune the recovery process. Client was a claims recovery specialist in the US insurance industry. A scoring algorithm was built to provide recovery forecasting and a star schema was designed for storing the CAMS financial data. ETL was coded using PL/SQL and Informatica with Oracle and mainframe systems as the backend. Cognos Impromptu was used for reporting.

Order Management System

US Brokerage

Implemented a third party Order management system for the equities trading desk. OMS was provided by a company later acquired by Reuters. OMS could receive orders electronically from FIX enabled clients. It also could route order to market exchanges. It also supported IOI and AT to other ECNs. Database used was SQL Server.

Bulk (Block) deals performance measurement

US Brokerage

Built a solution to allow Block desk traders measure the performance of their orders execution against market benchmarks such as VWAP. Performance reports are judged by comparing the order's execution price to the point to point VWAP and the daily VWAP. Trades are considered good if the execution price is greater than the VWAP average, and they are considered bad when they are lower than the VWAP average. Report gets benchmark data from Standard & Poors (S&P). Solution uses Cognos impromptu, Microsoft C#, Oracle.

Plan Liquidation program management

US Brokerage

Provided solution to manage and track execution of liquidation programs that occurs when a portfolio moves from one money manager to another. The solution automated order flow, tracked order execution and compared executions against market averages. Solution was built in MS Access, and VB script. It had import feature to upload data from Excel.

Research Brokerage System

US Brokerage

A Research Brokerage System was built to manage commissions, trades, third party research, outstanding balances, client statements and invoicing process. System tracked hundreds of vendors and clients. It also tracked 20000 plus deals where clients would sign up to take third party research. RBS was integrated with parent companies Peoplesoft financial. The implementation was core to the soft dollar broker and significantly assisted the company in improving revenues. Client server technology was used including Power builder, SQL server, Visual Basic.

Fund Performance System

Healthcare Benefits Company

A web-based application was developed that allowed the Marketing managers to select various report parameters using simple HTML forms. The reports were generated using a proprietary PDF generation tool that would read the NAV records from Sybase database and compute the performance numbers inclusive of various fees such as asset charge, deferred sales charge and maintenance fees.

Global Reference System

US Brokerage

Global Reference System (GRS) was built to map client's wide identifiers for customers, internal staff and products and help integrate the mass of data in a consistent, coherent manner. As the sources sent data into the warehouse, the GRS, which was a part of the warehouse, drew upon the data that many of the sources shared. Users could then map the source data to their counterparts using the application. System was built using Cognos Impromptu and Microsoft .Net running against Oracle data warehouse.

Enterprise wide Data warehouse assessment

Leading Indian public sector Bank

Participated in an initiative to assess and recommend a road map for implementation of Enterprise-wide Data warehouse. Reviewed three software systems used in the bank branches that will provide data to the Centralized Data Warehouse. Review of various data warehouse product vendors was done. The list included Oracle, SAS, Teradata, IBM and i-flex. The Data Warehouse was designed keeping in view Basel II Committee recommendations wherein adequate systems and procedures are to be put up in place to cover Credit Risk, Market Risk and Operational Risk.