



## Personal Information

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nationality	German
foreign language	English (business fluent)
date of birth	1970

## Principal Consultant, Senior Projectleader for Banks and Asset Manager

- Certifications
- ▶ Projectmanagement (PMP<sup>®</sup>, PRINCE2 Practitioner<sup>®</sup>)
  - ▶ Riskmanagent (M\_o\_R Practitioner<sup>®</sup>)
  - ▶ IT-Service Management (ITIL V3<sup>®</sup>)

## Core competences

- leadership of inter-divisional business- and IT-projects
- experienced consultant and projectleader for Sungard FRONT ARENA
- banking-related knowhow along the process chain
- competent interface between IT and involved business units
- analysis and optimisation of business processes
- analysis and optimisation of IT architecture, systems and processes
- well-grounded knowledge in securities, OTC products and derivatives of all asset classes
- design of valuation architectures for financial products and derivatives
- introduction and integration of new financial products into the system- and process chain corresponding to MaRisk

## Softskills

- seniority
- high social competence
- teamplayer with high integration skills and authority
- experienced with intercultural teams and working groups
- distinctive analytical skills
- hands-on and target-oriented

## Project history

<b>project</b>	<b>Sungard FRONT ARENA Release-Upgrade 2012.1</b>
from – to	April 2011 - actual
function	<b>Consultant</b>
customer	DekaBank – IT/Org
activities and responsibilities	<p>Consulting and projectmanagement services within the FRONT ARENA release-upgrade from version 2.2 to the target release 2012.1.</p> <ul style="list-style-type: none"> <li>▪ Planning and initial setup of the project Sungard FRONT ARENA release-upgrade 2012.1..</li> <li>▪ Preparation and conducting a calculated values analysis together with the software vendor Sungard and a DekaBank expert team. The goal is to identify, understand and assess methodical changes in the new calculation engine and the parametrisation between old and target release of FRONT ARENA.</li> </ul>

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<b>project</b>	<b>IT-coordination New Product Process (NPP)</b>
from – to	September 2010 - March 2011
function	<b>Consultant</b>
customer	Helaba – IT/Org
activities and responsibilities	<p>Planning, implementing and controlling all new product requests from the different trading units and active/passive management to the end, that new financial instruments and features will be integrated in the complex IT architecture of the bank.</p> <ul style="list-style-type: none"><li>▪ Analysis of business requirements for the integration of new products in the existing IT landscape.</li><li>▪ Design of the downstream processing of new products in cooperation with the concerned business units.</li><li>▪ Integration of new products in terms of technical changes and revised processes along the whole process-chain.</li><li>▪ Coordination of the technical and business sign-off process as a pre-requirement for the approval to start trading.</li><li>▪ Ensure maintainability and efficiency of the implemented solution for line operations.</li><li>▪ Optimising the new product process regarding time-to-market, costs and quality.</li></ul>
<b>project</b>	<b>Reorganisation of the IT-services for the business unit ETF</b>
from – to	April 2010 - June 2010
function	<b>Consultant</b>
customer	DekaBank – IT/Org
activities and responsibilities	<p>Planning, implementing and controlling all the activities to transfer IT-services for the business unit ETF into IT/Org.</p> <ul style="list-style-type: none"><li>▪ The general conditions for the organisational transfer of staff, functions and processes have been arranged.</li><li>▪ Definition and fulfillment of documentation guidelines and standards for the complex individual developed software-system of the market maker ETF.</li><li>▪ Handover of the technical ETF infrastructure into the regular operation process of the bank.</li><li>▪ Definition of processes, roles and responsibilities in the new IT organisation unit.</li><li>▪ Planning, realisation and control of all the necessary activities for closing the existing issues from the external auditing.</li></ul>

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<b>project</b>	<b>Enhancement of the trading infrastructure for the market maker ETF</b>
from – to	August 2009 - April 2010
function	<b>Consultant</b>
customer	DekaBank - Corporates & Global Markets
activities and responsibilities	<p>Planning, implementing and controlling diverse projects and activities to enhance the trading infrastructure of the market maker ETF.</p> <ul style="list-style-type: none"><li>▪ Analysis and optimisation of business processes along the process-chain.</li><li>▪ Conducting a pre-study for the consolidation of the trading unit ETF with the agency trading.</li><li>▪ Management of inter-divisional implementation projects for new asset classes in ETF and the related NPP processes.</li><li>▪ Coordination of requirements from the ETF issuer (Investment Company).</li><li>▪ Optimisation of Sungard FRONT ARENA for ETF trading.</li><li>▪ Development of an electronic market making platform for trading and quotation at leading European exchanges and markets.</li></ul>

<b>project</b>	<b>Introducing structured OTC derivatives in Sungard FRONT ARENA</b>
from – to	April 2008 - July 2009
function	<b>Consultant</b>
customer	DekaBank - Corporates & Global Markets COO
activities and responsibilities	<p>Planning, implementing and controlling the project Sungard FRONT ARENA Valuation for providing the central valuation architecture for structured OTC derivatives.</p> <ul style="list-style-type: none"><li>▪ Analysis of the business requirements along the process chain.</li><li>▪ Analysis, design and implementation of the valuation interface for the external pricing library.</li><li>▪ Enhancement of the data-model to capture the instrument-features and derived model- and market-data.</li><li>▪ Implementation of a performance optimised application to calculate P&amp;L and greek figures per full-valuation.</li><li>▪ Implementation of a P&amp;L application based on a Taylor approximation with greeks.</li><li>▪ Optimisation of computationally intensive valuation processes.</li><li>▪ Implementation of distributed calculations for the model calibration and valuation process (parallelization).</li><li>▪ Definition of the inter-divisional testing and sign-off processes for changes or enhancements in the valuation models.</li></ul>

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| <b>project</b>                  | <b>Introducing structured interest rate derivatives in Calypso</b>   |
| from – to                       | August 2007 - March 2008   |
| title                           | <b>Senior Projectleader Investmentbanking</b>  |
| employer                        | HSH Nordbank – IT/Org  |
| activities and responsibilities | <p>Planning, implementing and controlling the project Calypso Models for providing the central valuation architecture for structured OTC interest rate derivatives.</p> <ul style="list-style-type: none"><li>▪ Planning, control and realisation of projects in the Investmentbanking area.</li><li>▪ Business leadership and integration of the projectteams, consisting of internal and external staff.</li><li>▪ Development of comprehensive business cases.</li><li>▪ Creation of decision memos taking into account the target criteria of the management.</li><li>▪ Preparation and attendance of project committees and execution of review meetings.</li><li>▪ Close collaboration with customers, specialists and the management board.</li><li>▪ Responsible for the creation of IT concepts on the basis of business requirements and the user-documentation.</li><li>▪ Handover-process of the project results to operation.</li><li>▪ Design, implementation and development of the external pricing library and its integration in the tradingsystem Calypso.</li><li>▪ Requirement to reach tradingbook accuracy for complex innovative financial products.</li></ul> |
| <b>project</b>                  | <b>IT-coordination New Products and New Markets (NPNM)</b>   |
| from – to                       | March 2007 - July 2007   |
| title                           | <b>Expert for complex and innovative financial products</b>  |
| employer                        | HSH Nordbank – IT/Org  |
| activities and responsibilities | <p>Planning, implementing and controlling the different NPP requests from Investmentbanking to the end, that new financial products will be integrated in the complex IT architecture of the bank.</p> <ul style="list-style-type: none"><li>▪ Analysis of business requirements for the integration of new products in the existing IT landscape.</li><li>▪ Design of the downstream processing of new products in cooperation with the concerned business units.</li><li>▪ Integration of new products in terms of technical changes and revised processes along the whole process-chain.</li><li>▪ Coordination of the technical and business sign-off process as a pre-requirement for the approval to start trading.</li><li>▪ Ensure maintainability and efficiency of the implemented solution for line operations.</li><li>▪ Optimising the new product process regarding time-to-market, costs and quality.</li></ul>   |
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- project**      **Tradingsystem Apollo**
- from – to      August 2006 - December 2006
- title            **Head of IT-Front- and Middle Office**
- employer       WestLB Mellon KAG – IT
- activities and  
responsibilities
- Providing new tradable asset classes for the fund management.
  - Project leadership for the release-upgrade of the central tradingsystem Apollo.
  - Implementation of automatic pre-order compliance checks in Apollo.
  - Enhancement of the straight-through-process (STP) in the Middle Office.
  - Functional and disciplinary lead of the employees.
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- project**      **Product Development Capital & Markets**
- from – to      January 2005 - July 2006
- title            **Senior Financial Engineer**
- employer       NRW.BANK – Capital & Markets
- activities and  
responsibilities
- Implementing and controlling the agreed activities as a result of the former pre-study Product Development Capital & Markets.
- Establishing the inter-divisional processes, roles and responsibilities for an efficient development of innovative financial products and derivatives.
  - Enhancement of the existing process to introduce new products (NPP-process).
  - Analysis and definition of appropriate quantitative models and methods for the valuation and risk management of the interest rate and credit derivatives portfolio.
  - Development of corresponding hedging strategies together with the derivative traders.
  - Implementation of the pricing models and derivative products in SCIFinance (ASPEN), C/C++ and Python.
  - Implementation of the valuation and risk functions in the tradingsystem Sungard FRONT ARENA.
  - Definition of the documentation, test and sign-off processes for releases in close cooperation with the business units and IT/Org.

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- project**      **Pre-study Product Development Capital & Markets**
- from – to      January 2004 - December 2004
- title      **Senior Projectmanager**
- employer      NRW.BANK – IT/Org
- activities and responsibilities      Leading, conducting and controlling the pre-study Product Development Capital & Markets (insourcing of the function Financial Engineering from WestLB).
- Definition of processes, roles and responsibilities and, as a result of new duties, the need of additional resources in the different business units and IT/Org.
  - Analysis of proper interest rate term-structure-models for the interest rate derivatives portfolio.
  - Analysis of proper credit-risk-models for the credit derivatives portfolio.
  - Analysis and comparison of standard pricing libraries available in the market against the option of proprietary development.
  - Development of a prototype for the integration of external pricing libraries into Sungard FRONT ARENA.
  - Planning the implementation project Product Development Capital & Markets.
  - Project leadership for the release-upgrade Sungard FRONT ARENA 2.1.
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- project**      **Tradingsystem Sungard FRONT ARENA**
- from – to      January 2003 - December 2003
- function      **Consultant**
- customer      NRW.BANK – IT/Org
- activities and responsibilities
  - Consulting, functional support and development for the central tradingsystem Sungard FRONT ARENA.
  - Projectleader for the release-upgrade Sungard FRONT ARENA 1.5.
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- project**      **Tradingsystem Sungard FRONT ARENA**
- from – to      June 1999 - December 2002
- function      **Consultant**
- customer      WestLB – Global Financial Markets (GFM)
- activities and responsibilities
  - Consulting, functional support and development for the central tradingsystem Sungard FRONT ARENA.
  - Projectleader for the transition of the Sungard FRONT ARENA instance from WestLB to Landesbank NRW (today known as the NRW.BANK).
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- 1993 - 1999**      **self-employed Consultant and Trainer**

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## Professional trainings and certifications

- Seminar and certification [ITIL V3 - Service Transition](#)<sup>®</sup>
- Seminar and certification [ITIL V3 - Service Operation](#)<sup>®</sup>
- Seminar and certification [M\\_o\\_R Practitioner](#)<sup>®</sup>
- Seminar and certification [ITIL V3 Foundation](#)<sup>®</sup>
- Seminar and certification [PRINCE2 Practitioner](#)<sup>®</sup>
- Seminar and certification [PMP](#)<sup>®</sup>
- The dynamics in teams and working groups
- Kondor+ and KGL
- FRONT ARENA Extension Language Developer
- Valuation methods and -models for credit derivatives
- Valuation methods and -models for exotic options
- Valuation methods and -models for fixed income derivatives
- Valuation methods and -models for bonds

## Dual in-firm training

June 1993

### **Datenverarbeitungskaufmann IHK**

3 ½ years dual in-firm training based on the German IHK standard

- IT-Consulting Piplak Projekt GmbH, Neuss
- Vocational College for Economy and Administration, Mönchengladbach