

Senior eTrading Consultant

My long professional experience allows me to apply best practices for managing, developing and analyzing complex implementations, delivering on time and budget. I have extensive experience with Market Data and Trading Connectivity to various ECNs, Brokers and D2C markets. A big part of my projects was to advise and help my clients to access or optimise their market connectivity to improve performance and throughput and gain better positions in their core markets.

Skills and Qualifications

- Business Analysis
- Project management and requirements specification
- Design / Integration of heterogeneous platforms (Unix / Windows / Network)
- Advanced process automation
- Support, design and implementation of trading platforms

General

- Jobscheduling
- Core EOD support
- Setting up environments
- Execution scheduling for reporting
- Shell and tools scripting
- System Monitoring
- Database Investigation

Minor Development

- Ad hoc reporting (Audit, BO, FO)
- Ad hoc Database extraction

Front Office System

- Administration of cross asset front office trading systems
- Development of reports for RFQ hit rations by asset class and customer
- Development of various custom windows/GUI's for Multi Market Interface
- Setup of new asset classes and its dependencies to trade electronically
- Creation and maintenance of interest and MM curves for pricing purposes
- Implementation of new pricing models for PXE pricing system
- Management business critical upgrade and implementation projects
- Planning and implementation of a new active-active DR site
- Development of semi-automated performance reports for trading platforms
- Gap analysis of requirements and implementation plans.
- Optimization of Low-Latency architecture.
- Sanity check of implementation plans and support procedures
- Gap analysis of requirements and implementation plans

Education

- Studies of Computer Science, Fachhochschule/ Professional school Frankfurt, 1998
- Drawer university-level graduation (Fachhochschulreife), Frankfurt am Main 1987



Technologies

Software:

- Cross Asset Pricing Engines
- MarketView + various ECN Frontends
- Trayport Server / EEX / ICE / Tradition + various other Commodity ECNs
- Xetra / Eurex / RTD
- Murex
- QC Replay, TestCenter / Centerline, TCL Expect
- Mercury WinRunner
- Oracle, Sybase, Toad

Operating systems: Unix (Solaris, Linux, AIX, HPUX), Windows: NT / 2008 Server DB Systems: Sybase, Oracle, MS Access, OODBMS, SAP R/3 Basics, Languages: UNIX Shells, TCL/TK, C/C++, SQL2, OQL, VB/VBA, Perl

Languages

German: native Slovakian: fair English: very good Russian: fair

Serbian/Croatian: excellent

French: beginner

Skills

- Business Analysis
- Project management and requirements specification
- Design / Integration of heterogeneous platforms (Unix / Windows / Network)
- Advanced process automation
- Support, design and implementation of trading platforms

Work Experience

TD Securities, London

Dec 2017 - Now

Senior eTrading Consultant Global FI Application Support

- Software upgrade of complete ION trading platform for Govies, Credit and IRS including:
- PXE upgrade including Refdata master-slave and BBG MDATA restructuring
- Full MMI upgrade for MiFID II and Systematic internaliser to recent 136 version
- BBG TOMS Admin support for TOMS trading, STW, SEF and MTF
- Migration of 3 ION platforms into one global architecture
- Day to day support for all trader and sales questions around the ION Platform.
- Implementation of various ION and inhouse components.
- Full end-to-end support for BBG TOMS and STW for trading and sales.



Nordea Markets Sep 2015 – Nov 2017

Senior eTrading Consultant Application Development Support

Hardware and software upgrade of complete ION trading platform for Govies, Credit and IRS including:

- Server migration from Solaris to Linux
- Full daemon migration to Oracle database and upgrade of all gateways to recent versions
- Migration and redesign of Credit MMI from 135p28 to 135p69
- Implementation of new failover and DR concept
- Planning and execution of a full MiFID II upgrade plan for the ION Platform.
- Implementation of various house-keeping and productivity increasing scripts.
- Training and mentoring of newly created 2nd line support team for Fixed Income,

BNP Paribas Feb 2015 – Jul 2015

Senior eTrading Consultant Application Production Support

- Application server provisioning (Wintel / RHEL), support and project mangement for CIB Trade Processing.
- Support for multi-regional Rates, Credit, Swaps and Derivatives business in pricing, quoting strategies, auto-negotiation, STP, reporting.

BBVA, Madrid May 2014 – Dec 2014

Senior eTrading Consultant and BA

Review of BBVA's front office trading system and its pricing capabilities. Sub tasks:

- Analyze trading desk requirements and dependencies for the whole trading system.
- Preparing documentation and support to the quants team to validate used and unused pricing models.
- Review of auto-negotiation and execution rules with focus on limit control and Clearing.
- Analysis of required strategy tools and missing trading report.

Statkraft, Germany

Feb 2014 - April 2014

eTrading Senior Consultant and Technical BA

- System specialist for a number of trading related applications (e.g. Trayport, EEX / EPEX, ICE, APX and other Trading Connections, Reuters, Bloomberg & SuperOffice)
- Working very closely with the business in supporting their daily operations
- · Cooperate with internal IT and the vendors
- Give support to front-, middle- and back office systems.
- Taking part in projects within the trading system department



BBVA, Madrid Dec 2013 – Feb 2014

Senior eTrading BA

Connectivity of ION Trading with the MTS Swaps platform for IRS desk. Sub tasks:

- Specify trading desk requirements and dependencies for their IT departments.
- Coordination with the implementation service of ION Trading.
- Communication with the market platforms team in order to solve doubts, access to environments, etc.
- End-to-end trade flow testing form front to back.

Rabobank, Utrecht

Jan 2013 - Sep 2013

eTrading Technical BA and Trainer

- Greenfield project for IRS Desk to be moved to ION Marketview. Integration of Tradition, Espeed, ISwap, Bloomberg and MarkitWire with Tradeserver, Refdata and SWM. Preparation to use SEF trading.
- Planning and implementation of additional tracking and reporting fields for Dodd-Frank
- Training and mentoring of a new support desk in Utrecht to take-over the new platform and adapt better best practices to deal with trader issues and requests.

Rabobank, London

Jan 2011 - Dec 2012

eTrading Senior Consultant and Technical BA

- Planning and implementation of a full trading solution for Government and Credit and Rates desk based on Windows 2008 R2 and Redhat 2.6.18.
- Integration of existing OTC platforms into the new trading platform (Price contribution / trading / STP) based on Sybase 15.0.3
- Low-Latency tuning of the Pricing Linux server and Futures feed via Eurex EBS Integration of Risk, Refdata and P&L
- Set-up of Client Tiering, Firm pricing and Position keeping

Royal Bank of Canada, London

Mar 2010 - Dec 2010

eTrading Senior Consultant and BA for Financial Systems

- Planning and implementation of a complete European Government bonds trading platform with focus on low-latency trading. The aim of this green-field project is to implement a high performance and low-latency system to achieve market leadership in EGB trading.
- Integration of existing trading platforms for Gilts, Repos and Swaps into the new EGB trading platform.
- Training and mentoring of existing and new support analysts to take-over the new platform and adapt better best practices to deal with trader issues and requests.



Rabobank, London

Sep 2010 – Dec 2010

eTrading Consultant for ION and PXE, Govies and Credit

- Gap analysis of requirements and implementation plans.
- Optimization of Low-Latency architecture.
- Sanity check of implementation plans and support procedures.

Calyon Financial, Paris

Aug 2008 - Mar 2010

PM and Business Analyst Financial Systems

- Installation of a Trayport based trading system for the new Commodities desk which was based on EEX, ICE, Tradition, CME and CBOT for Gas, Oil Electricity and Carbon trading.
- Development of semi-automated weekly performance reports for the trading platform
- Calyon is using the ION Perfmeter in its customized configuration to check performance parameters and indicators of the ION/FinVision platform in real-time. This allows the support and infrastructure teams to create monthly graphical stats of
- CPU / memory usage per component and per server
- Internal platform latencies and delays
- Market latencies and delays
- Amount of routed data per component (e.g. market depth, Benchmark updates)
- Managing the installation of an ION UST Trading platform
- Planning and installation of a complete US Treasuries trading system with connections to BTec, USD, Garban and eSpeed. Rollout for dev, preprod and production environment for UST trading desk including WinFits pricer.
- Migration from CS to Daemon technology for Govies, Credit, IRS and Repo.
- To plan the upgrade a comprehensive gap analysis, support stuff trainings and platform cleanup had to be performed before the migration. Overall period from start until end was 6 weeks only.
- Planning and implementation of a new active-active DR site for MarketView
- After the last DR test the target of a redesign was to simplify the complexity, improve the
 automation, reduce the switch time and reduce costs for the DR platform. By choosing an
 active-active approach in combination with ION Daemon technology all targets were met.

HSBC, London Dec 2007 – Jul 2008

PM and Technical lead for strategic implementations around Fixed Income Trading

HSBC is running their trading activities for Credit, Gilts and Emerging Markets in London via Marketview and Finvision. My broad role in the mixed team of 3rd line and development for financial markets required my expertise in mentoring and guiding bank staff to adopt best practices.

- Basel II review of the system if all relevant data for credit risk, operational risk and market risk is available and according to the EU laws.
- Managed business critical upgrade and implementation projects
- Defined procedures for testing, QA, documentation and release management



- Designed new processes to improve stability, transparency, visibility, accountability and traceability of critical trading platforms
- Coordinated the migration from Solaris to Linux for the capacity planning, house keeping and interface framework aspects while planning for future growth
- Implemented sophisticated knowledge base framework while inspiring teams to make its full usage

Calyon Financial, London

Feb 2007-Dec 2007

Technical Architect and Business Analyst/Project Manager

I have been working as a Business Analyst and providing support and project management in a team responsible for Calyon's E-trading and pricing platform for government bond trading desk. The trading platform has been developed to include credit bonds and recently structured credit and the integration into an EAI on A2A level for STP and settlement.

Business support and development

- Liquid and Flow credit bonds pricer FINVISION business support
- Basel II requirements integrated into credit pricing data and interfaced into risk control
- Specify enhancements for upgrades, parameterisation for specific needs
- · Business support, investigation of different pricing issues
- Defined production support procedures (1st and 2nd level)
- Liquid and Flow credit bonds etrading platform MARKETVIEW ION business support
- Configuration and upgrade of ECN gateway (MTS/ CMF, Bondvision; Tradeweb, Bloomberg (Bonds & IRS), MarketAxess, Eurex.
- Day to day FO business analyst for the product line
- Responsible for the day to day support of Calyon's global fixed income electronic environment
- Support Analyst and project support/implementation:
- Redesign of Marketview to ensure the latency is kept to a minimum especially on MTS (click and trade market)
- Managing the internal development of an internal instrument component to be integrated into the Marketview bus to publish instrument static's for Bloomberg, RTFI, Bondvision and Tradeweb markets within MKV.
- Managing the requirement for the development of GTM tool to publish static data directly to ECN gateways and the database reference for STP
- Specifications and Project manager and for the internal development to migrate in auto negotiation rules from Marketview into an in-house system. This included carrying out various testing scenarios and managing the release of components to the production environment
- Working together with the Compliance department to reassess the system for Basel II regulations



ABN Amro, London

Jan 2004 - Feb 2007

Senior Developer and Technical Architect Financial Markets

Enhancements, configuration and support of following Ion ECN Gateways:

- Review and selection of new Unix hardware to refresh the whole trading system from front
- Review and refinement of all support procedures to improve service levels
- Scripting of a version update tool for MarketView Solaris server
- Log file analysing scripts with auto mailing of error and problems
- Monitoring tools in VB6 for MarketView platform
- Development and maintenance of Excel VBA sheets for middle and front office support
- e.g. Counterparty upload via VBA and sftp from in-house Excel sheet onto Unix servers

Market connections and supported platform components:

- EuroMTS **Bloomberg BTS**
- BondVision Eurex
- Eurexbonds BrokerTec
- TradeWEB **ICAP ESpeed**

MarketAxess •

Projects:

Designed and developed in-house STP based on C++ and SQL

Solution provided access to all MarketView related STPs (including Tradeweb, Reuters, MTS, eSpeed, BV, Brokertec, ICAP etc.). This includes new development and testing where a new STP or an existing STP has to be adapted.

- Restructuring of the production environment
- Migration of Marketview platform to new Unix servers.
- Designed and implemented entirely automated housekeeping concept for pairs of QA and production servers with instant server failover.
- Implemented Liffe and MMS/MMH (Multi Market Hedger) gateways
- Bloomberg retail feed for MMS, TradeWeb UST and Liffe

Commerzbank AG, Frankfurt

Apr 2001 - Dec 2003

Second and third Level Support Trading Systems (FI, FX and Equities)

Support:

As part of the trading platforms support team, provided 2rd level support for the following business critical systems:

- MarketView
- Xetra / Eurex
- ICOM (Commerzbank in-house Warrant Trading System)
- Brokertec
- EurexRepo



- Comforex Trader
- Fors

Projects:

- Developed of a modular monitoring framework in VB6 to monitor, start/stop with automated problem resolution modules for 8 different trading applications.
- Implementing a new Warrant Trading System (ICOM) including all Interfaces to Reuters Architecture and Settlement Systems (MxC, MxD, Fiddessa, Bloomberg)

welivit AG, Darmstadt

Jul 2000 - Mar 2001

Senior Consultant IT / CTO Assistant

Deutsche Post AG, Darmstadt

Jan 2000 - Jul 2000

Senior Unix Consultant, Backup and Recovery Concepts, SA

Deutsche Börse AG, Frankfurt am Main

Feb 1999 - Mai 1999

Project Manager Infrastructure, Internet Unit

Deutsche Bundesbank, Frankfurt am Main

Nov 1998 - Jan 1999

Technical Manager, Zebur Buchungssystem

References

Available upon request.