



Personal Facts

- Datenverarbeitungskaufmann, self-employed entrepreneur since 1993
- Mother tongue German, English business fluent
- Team player with methodical and social competence
- Experienced with internationally distributed and agile project teams
- Pragmatist with problem-solving mentality

Core Competencies

- Experienced business consultant, solution architect and project lead with emphasis in Financial Markets
- IT & Investment Banking know-how along the system and process chain
- Trading and Risk Management systems, expert for FRONT ARENA /PRIME
- Quantitative methods of valuation, risk measurement and profit & loss determination for financial instruments
- Interdisciplinary and cross-system implementation of business and regulatory requirements
- Classic and agile methods for project management, software development and testing

FRONT ARENA Consultant (since 1999)

Project Positions

- Project Lead
- Expert & Solution Architect for FRONT ARENA /PRIME

Expert for AEF (ARENA Extension Framework)

- Python
- ARENA Class Model (ACM)
- ARENA Extension Language (AEL)
- ARENA Data Flow Language (ADFL)
- ARENA SQL (ASQL)
- ARENA Message Broker (AMB)
- Further AEF technologies and APIs (e.g. proprietary valuation)

FRONT ARENA Focal Points

- Expert for the professional validation of valuation, risk measurement and profit & loss determination in FRONT ARENA / PRIME
- Functional enhancement and integration of the system
- Expert for the integration of external valuation libraries

FRONT ARENA Network

- Trustful collaboration with product managers, project managers and support from the manufacturer FIS
- Proven cooperation with SunGard Gold partners through many successfully completed projects
- Excellent contacts to relevant FRONT ARENA consultants in the market

Content of selected Projects

FRONT ARENA Projects

- Preliminary studies and proof of concepts to prepare appropriate implementation projects, e.g.:
 - Proof of concept for the migration of the OTC interest rate & credit derivatives portfolio to FRONT ARENA / PRIME
 - Preliminary study on the organizational and technical merger of the ETF trading unit with commission trading based on FRONT ARENA
- FRONT ARENA system launches and migrations as well as various release upgrades
- Implementation projects to extend the functional scope or tradable asset classes in the system, e.g.:
 - Introduction of ALGO Trading Strategies for EUREX Futures
 - Introducing Fixed Income and Securities Finance Trading (Repo, Securities Lending, Buy / Sellback)
 - Introduction of structured OTC interest rate, credit, FX and equity derivatives
 - Integration of External Valuation Libraries via the Proprietary Valuation API
 - Expansion of the trading infrastructure for the market maker in ETF trading
 - Introduction of Collateral Management in FRONT ARENA for the BackOffice
 - Overview of the mentioned projects and their details: <https://www.torstenweigel.de/en/projects.html>