CVA Model

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1 Current setup

1.1 The vision:

- the group not to be preoccupied with programming

- the group not to be (mutually) specialized

- the group not to cooperate

- the group not to assist across business units, unless related to outspoken risk targets

- build further/increase dependencies on the FIS Adaptiv infrastructure

1.2 Short-term ramifications:

- technical setup characterized by poorly implemented excel/VBA -> no interface between core applications

- vast amounts of time spent with processing of data, (FIS) system support and inefficient reporting

- Ad-hoc implementations of basic tools, lacking context

1.3 Long-term ramifications:

- Outsourcing of business intelligence and real competencies (->FIS)

- Loss of intellectual property

- Inability to be self-sufficient

2 New setup

2.1

3 Proposition

3.1 Front Office Quant desk:

- Responsible for in-markets software developement platform across business units

- Software covering

  - Trade support
  - Pricing