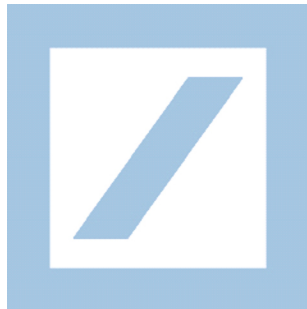


GTO Partners
in Performance

Industrial Placement Presentation

April 10' - September 10'



By Alexandros Kadis

A Passion to Perform.

Deutsche Bank



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Deutsche Bank

Corporate Information

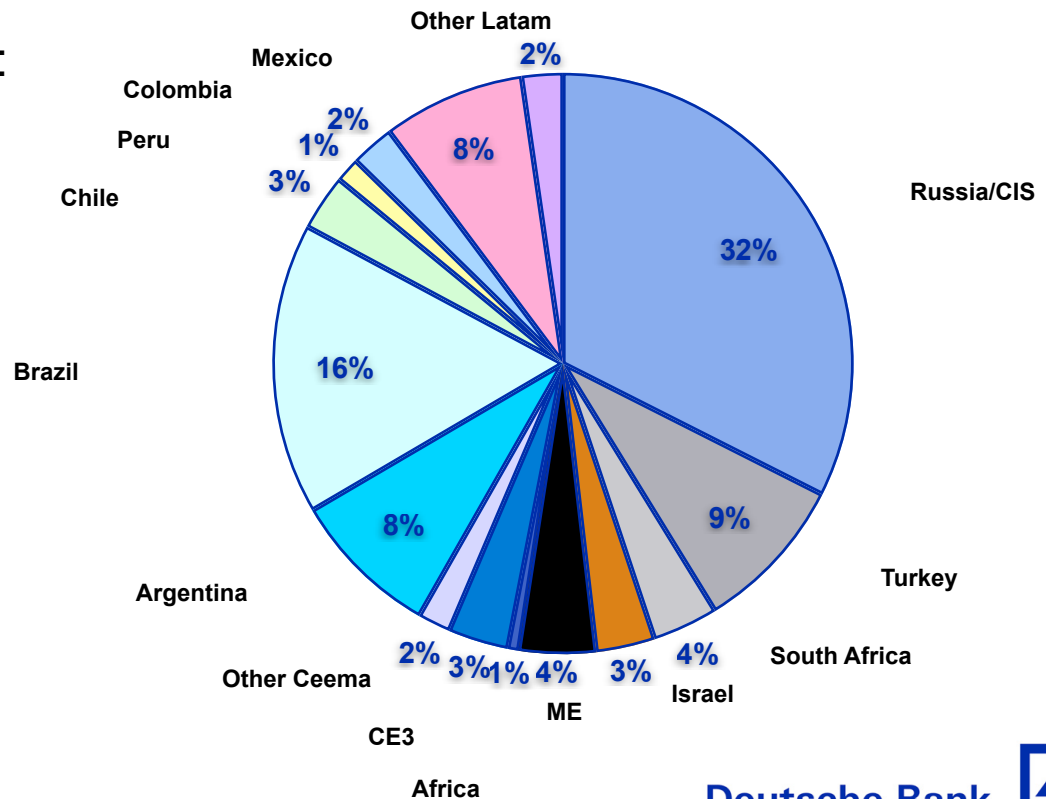
- Leader in global Investment Banking
 - Leader in Germany and Europe
 - Continuously growing
 - 82,000 employees globally
 - 72 countries
 - Offering financial services

- Continuously growing in North America, Asia and key Emerging Markets



Emerging Markets

- Emerging Markets (EM) trading is non-product specific group.
- EM trades all instruments and asset classes in its targeted markets in the EEMEA (Eastern Europe, Middle East and Africa) and LatAm (Latin America) regions.
- Revenue by Country 2009:



Emerging Markets IT (EMIT)

- Part of Capital Markets IT.
- The overall goal is to advance the aggressive growth of Emerging Markets trading.
- Across 10 LatAm and CEEMEA countries.
 - 9 employees based in London.
- Provides multi-asset class & multi-currency solutions.
- Supports many divisions of the bank in the respective countries.

Artemis

Artemis is a front office risk reporting tool consolidating Risk and Profit and Loss information used by both trading and senior management.

■ Features

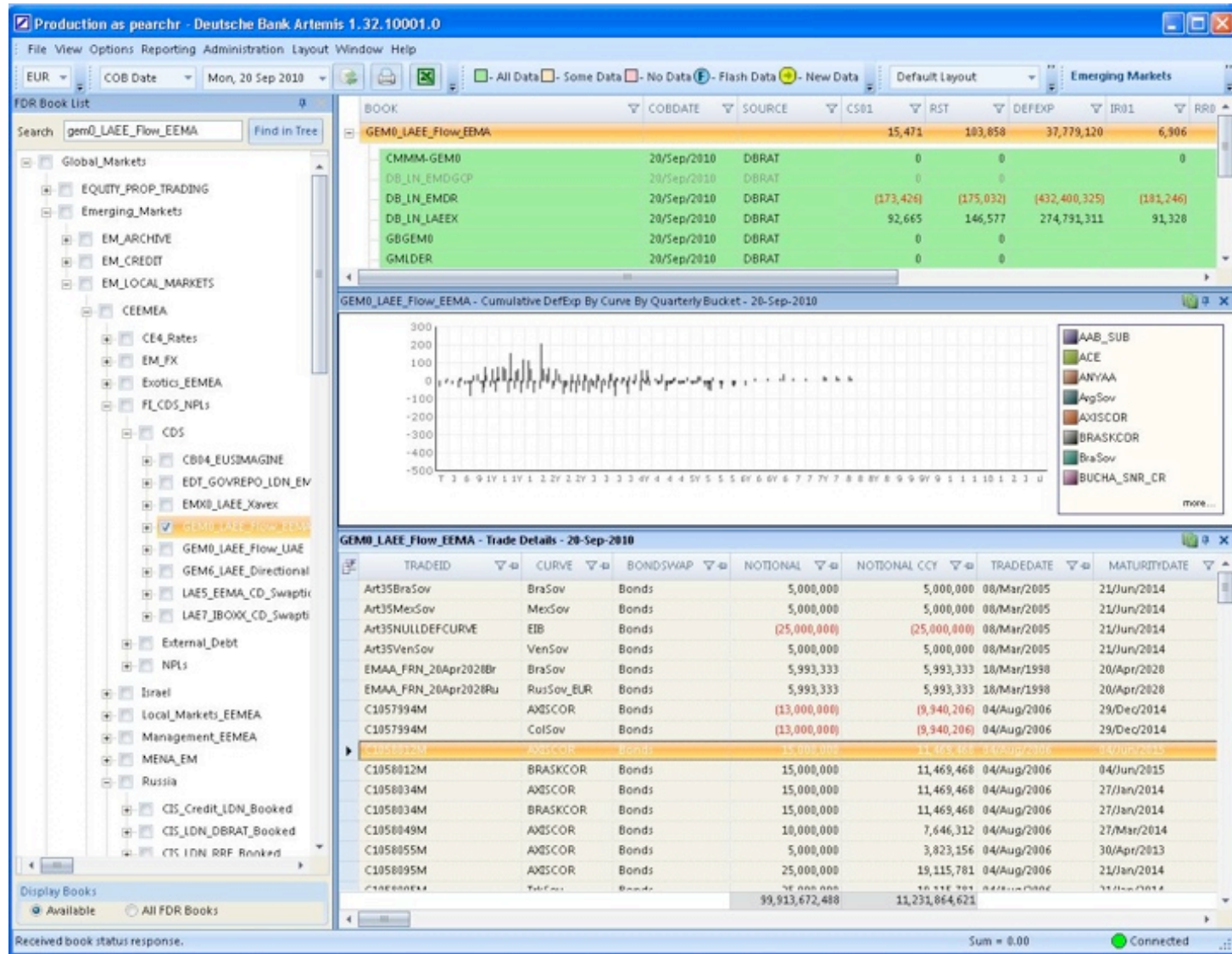
- Risk reporting
- Business/desk level aggregated views.
- Fully configurable views
- Pull into excel
- Historical data held for one month and all month ends

■ User Base

- LDN Credit Investment Grad/ High Yield/ Prop/ GPF
- NY Credit Investment Grade/ High Yield/ Prop/SPG
- Sydney Credit Onshore/ Offshore
- Tokyo Credit Onshore/Offshore
- Singapore Credit Flow
- **EM Global (In progress)**

Artemis

- C#
- Microsoft .NET 2.0 for server
- Microsoft .NET 3.5 for client
- JMS
- Oracle 10g Database



Overview of Artemis Development

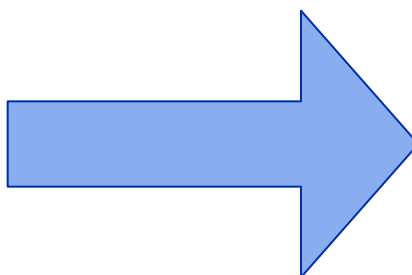
Mostly worked on enhancements, new features and bug fixes for Artemis.

Task		Client Code Changes	Server Code Changes
Sort Future Tenors Enable the sorting of future tenors along with international tenors.	Enhancement	Yes	No
CPM User Interface changes Simplify CPM UI by creating filtering options and removing the extra reports.	Enhancement	Yes	Yes
Rubicon Feed Implement a feed from the Rubicon system to get the Trade IDs of altered trades, and flag these trades in the Artemis database	New feature	Yes	Yes

Future tenor sorting

- Artemis only able to sort International tenors (e.g 1D, 2W, 3M)
- Had to implement Future tenor sorting (e.g DEC10 BNF, TRN10, JUN12) in order for some reports to be used in Brazil.
- Used Regular Expressions to read the tenors, written an algorithm to sort both types of tenors

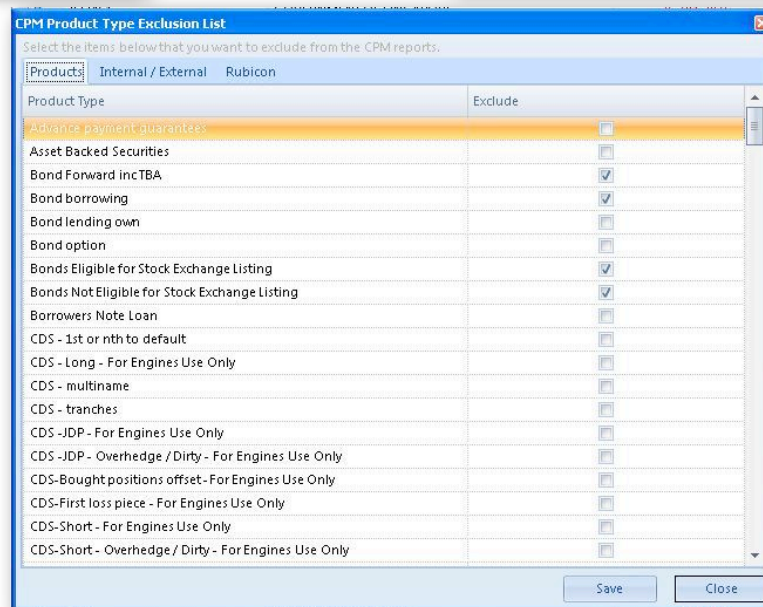
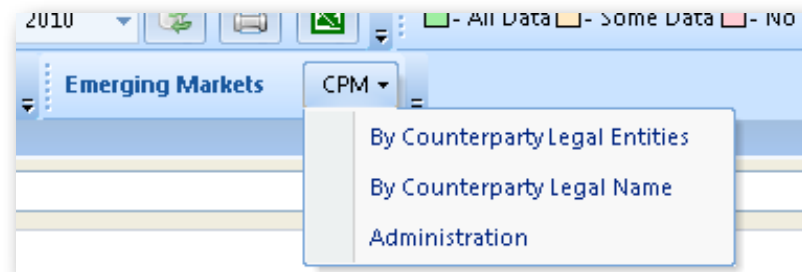
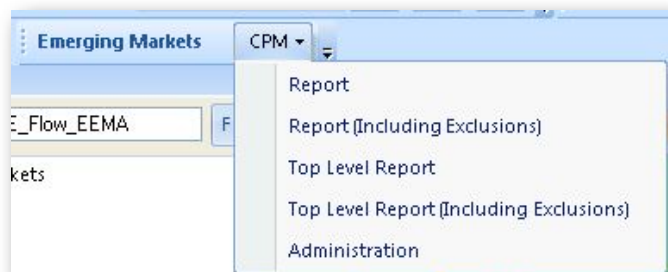
TENOR
1D
1W
1M
2M
3M
6M
9M
1Y
2Y
3Y
4Y
5Y
6Y
7Y
8Y
9Y
10Y
11Y



TENOR
ON
TN
1W
2W
1M
2M
3M
4M
5M
6M
7M
8M
9M
10M
11M
1Y
DEC10
TRN10
MAR11
JUN11
SEP11
DEC11
MAR12
JUN12
SEP12

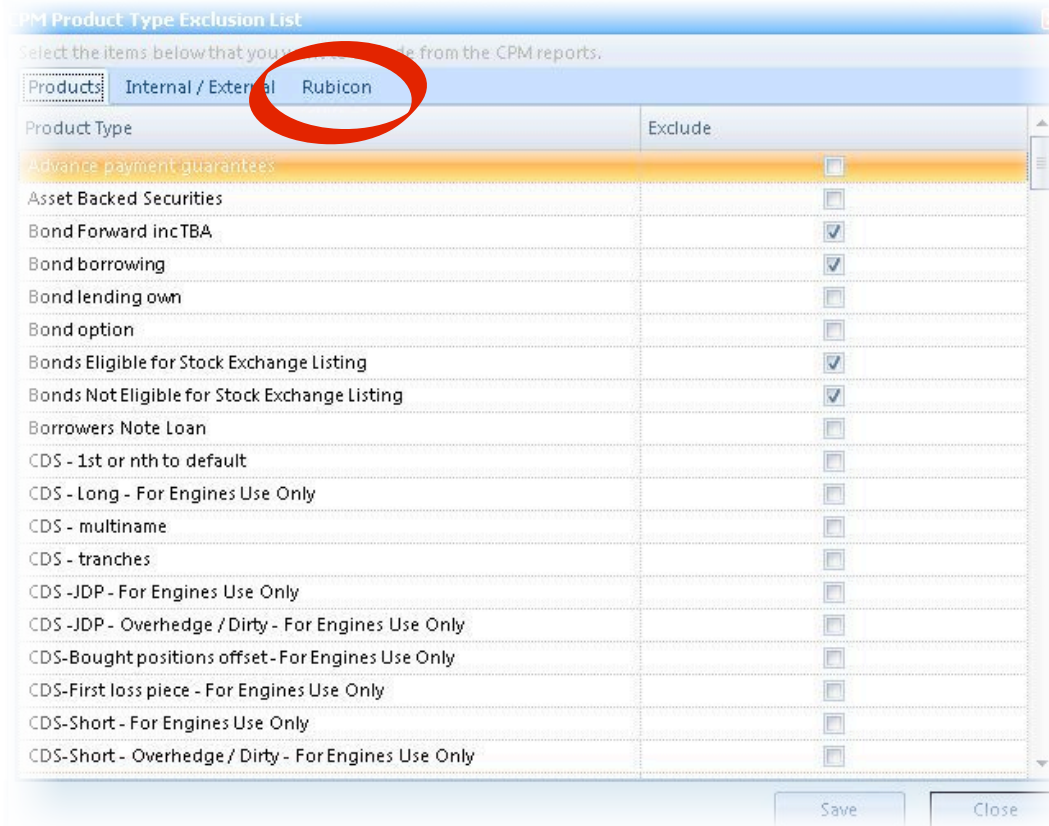
Counter Party Management (CPM) UI changes

- Simplified the CPM toolbar by creating a dynamic Product filter.
- Improved the performance of the reports from 4 mins to 2 mins, by restructuring the SQL queries and using Oracle Optimiser Hints



Data feed from Rubicon system

- Implemented a feed to get the IDs of trades that were altered by the Rubicon system and flag these trades.
- Create an extra tab in the Administration window in order to set the Rubicon filter.



CPM Product Type Exclusion List

Select the items below that you want to exclude from the CPM reports.

Products: Internal / External **Rubicon**

Product Type	Exclude
Advance payment guarantees	<input type="checkbox"/>
Asset Backed Securities	<input type="checkbox"/>
Bond Forward incTBA	<input checked="" type="checkbox"/>
Bond borrowing	<input checked="" type="checkbox"/>
Bond lending own	<input type="checkbox"/>
Bond option	<input type="checkbox"/>
Bonds Eligible for Stock Exchange Listing	<input checked="" type="checkbox"/>
Bonds Not Eligible for Stock Exchange Listing	<input checked="" type="checkbox"/>
Borrowers Note Loan	<input type="checkbox"/>
CDS - 1st or nth to default	<input type="checkbox"/>
CDS - Long - For Engines Use Only	<input type="checkbox"/>
CDS - multiname	<input type="checkbox"/>
CDS - tranches	<input type="checkbox"/>
CDS -JDP - For Engines Use Only	<input type="checkbox"/>
CDS -JDP - Overhedge / Dirty - For Engines Use Only	<input type="checkbox"/>
CDS-Bought positions offset- For Engines Use Only	<input type="checkbox"/>
CDS-First loss piece - For Engines Use Only	<input type="checkbox"/>
CDS-Short - For Engines Use Only	<input type="checkbox"/>
CDS-Short - Overhedge / Dirty - For Engines Use Only	<input type="checkbox"/>

Save Close

Placement Outcomes

Learning Outcomes

- Knowledge Gained
 - Technical (C#, .NET, PL/SQL, XML)
 - Basic financial terms
- Experience Gained
 - Working in a multinational team with employees across the world
 - Working in a global scale organisation
 - Interacting with users (e.g traders)
- Personal Gain
 - Networking
 - Inside look in financial services

Placement Outcomes

Knowledge Used

- Object Oriented Programming
 - Enabled me to easily start coding in C# without having previous experience.
- Compilers
 - Regular Expressions.
- Advanced Databases
 - SQL.
 - Stored Procedures.
- Software Engineering
 - Design Patterns.
- Project Management
 - Project planning

Questions?



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