

Curriculum vitae of Michael Rausch

Personal

Michael Rausch
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year of birth: 1970
nationality: german
languages:
 english (fluent),
 french (basic knowledge),
 german (native speaker)

Education

1991 to 1996 **Universität Koblenz-Landau, Koblenz**

- Computer science, specializing in business information systems

until 1990 **Dreikönigsgymnasium, Köln**

- Abitur, majors in mathematics and physics

Focus

Competencies

- Trading applications, financial markets, front-to-back office
- Infrastructure for mission-critical applications
- Campus and enterprise networks, storage area networks

Orientation

- Business and technical analysis, Consulting, Implementation
- Application support and development
- Technical project lead / sub project lead

Sectors

- Banking: investment banking, trading, commercial&retail banking
- IT and telcos: IT service providers, ISPs, carriers

Knowledge

Murex

- Reporting (Mreport and Datamart)
- Data model
- MDCS, RTI, market data import/export
- Risk matrices
- Simulation, P&L analysis
- e-Tradepad (notepads and strategies)

- OLK, rimport
- MxML (import/export interfaces and workflows, data dictionary, templates)
- Confirmations (via MxML and tickets in the dealing sheet decision tree)
- STP, validation templates
- UDFs; consistency, shell, fee rules
- Payments
- Accounting
- Auditing (esp. those not covered by standard audit means)
- Housekeeping (netting, purges)
- Master data (audit, maintenance, interfaces) for instruments/generators, counterparts, ...
- System architecture, environment management (MxG2000, MX.3)
- EoD control (processing scripts, report batches, scheduling)
- Automation of the system
- Performance tuning for reports, database server and tables/indices, OS
- Migrations and releases (2.9 to 2.10, 2.10 to 2.11, 3.1.x)
- Merger of Murex installations
- Basic knowledge: VaR, simulation viewer, Structured Trade Builder, MLC

Financial products

- Money market: repo, lending, call money, interest rate futures/options, loan/deposit, risky loans
- FX: spot/forward, outright, currency swaps
- Capital market: bonds, SSD, ABS, CDOs and CLNs, structured bonds, bond futures and options
- Interest rate derivatives: swaps (plain vanilla and exotic), asset swaps, CMS, spreads, FRAs, cap/floors, structures
- Credit derivatives: default swaps, first/nth default baskets, total return swaps
- Equities: shares, indices, convertibles, futures, options (listed and OTC)
- Basic knowledge: FXO, 2nd generation exotics, commodities (base metals, PM and energy), commodity derivatives (PMO, energy futures/options/swaps)

Exchange connectivity/trading systems/market data systems

- Murex MxG2000 and MX.3
- Xetra, Eurex, Xontro Order
- RTD, Front Arena, Swiskey
- Reuters (Triarch), Bloomberg, FAME
- Proprietary trading systems (in-house developments)

Databases/middleware/web servers/misc.

- Sybase ASE, Sybase Replication Server, Oracle, MS SQL-Server, proprietary DBMS
- MQ Series, Connect Direct
- Websphere (Advanced Server), JBoss, ColdFusion
- Apache
- Tivoli Workload Scheduler/Maestro

Programming/scripting languages

- Perl
- SQL (ANSI, T-SQL, PL/SQL)
- Shell (sh, csh, bash, ksh)
- XSLT, XPath
- C/C++
- Java (basic knowledge), Javascript (incl. DOM/DHTML/CSS)
- Lisp, Pascal, misc assembly languages

Operating systems/OS add-ons

- Solaris (up to Solaris 10, SunOS since 4.0.2 :), Linux, AIX, other Unix flavors
- Windows NT 4.0, 2000, XP, 2003
- Netware, Veritas Cluster Server, Veritas Volume Manager, Veritas Filesystem

Storage

- SAN/DAS/NAS; Fibre Channel, SCSI, ESCON, iSCSI, NFS, CIFS, SRDF, PPRC
- EMC, IBM, Sun, Brocade, Qlogic, Gadzoox, Cisco, Auspex, Storagetek, Veritas

Network

- Routers, Switches, Firewalls, WDM, Frame Relay, ATM, Load balancers
- Cisco, Checkpoint, Netscreen, Watchguard, Newbridge, HP

Server hardware

- Sun, Compaq, HP, Fujitsu-Siemens, misc. others

Projects

January to May 2010

Cooperative bank, Vienna

- Project: Introduction of Murex as front-to-back system for complex derivatives
- Scope:
 - Products: FXO, IRD, structured bonds, CRD, EQD, COM, commodity derivatives, cross asset structures; plain vanilla, exotics, 2nd generation exotics
 - Bridging the gap between infrastructure/technical and business
 - Introduction MACS models and Python in MxGrid
 - Support of the introduction of CPPI models (Flex) in the grid
 - Migrations (3.1.18, 3.1.19, 3.1.20)
 - Environment management
 - Optimizing database performance and import/export
 - Build up and transfer know-how in the engineering/solutions and technical application management team
- Systems:
 - Applikations: Murex MX.3 (3.1.18 - 3.1.20), MLC (1.5.4)
 - MACS/Python, MxGrid, Platform Symphony
 - Database: Oracle 10g
 - Others: UC4, Webmethods, DataStage TX

January to December 2010

Cooperative bank, Frankfurt/New York/Singapore (part time)

- Project: Introduction of Murex as the backoffice system for foreign branches
- Scope:
 - Continuation of the below mentioned project
 - Accounting interfaces to SAP FI and SAP BCA, local regulatory reporting (Abacus, Lombard Risk STB)
 - German HBG amendments (BilMoG)
 - On-site support during go-live in New York and Singapore
- Systems:
 - Applikations: Murex MxG2000 (Accounting module, MxML exchange, Mreport, Datamart)

December 2009 to March 2010

Cooperative bank, Frankfurt (part time)

- Project: Amendments in regulatory reporting for interest and balance statistics of (structured) bearer bonds and CBOs
- Scope:
 - Amendment of Abacus delivery from Murex
 - Products: Structured bearer bonds (multi callable, range accruals, memo/ratchets, zero coupon, SPV/CBO)
- Systems:
 - Application: Murex MxG2000 (Mreport)

July 2008 to December 2009 Cooperative bank, Frankfurt (London, Hong Kong)

- Project: Introduction of Murex as the backoffice system for foreign branches
- Scope:
 - Sub-project: Accounting and financial/legal reporting
 - Products: Bonds, CD/CP, FX/MM, FXO, IR futures, swaps, swaptions, caps/floors/collars, credit derivatives, repo/lending, SSD
 - Assistance with the preparation for business specification and data processing concepts for the Murex accounting module
 - Account mapping and implementation of accounting rules in Murex
 - Functional and integration tests of the accounting module and the implemented rules
 - Support during the testing and go-live phase
 - Assistance with the preparation for business specification and dp concepts for interfaces to downstream systems (SAP FI, SAP BCA, ADD, Abacus, STB)
 - Revaluation reports, balance sheet annotations, general ledger/sub ledger reconciliation
 - Amendment/creation of interfaces
 - Functional and integration tests for these interfaces
 - Other assistance in the representation of the deal lifecycle in Murex
 - End user trainings
 - On-site support during go-live phase in London and Hong Kong
- Systems: Applications: Murex MxG2000 (accounting module, MxML exchange, Mreport, Datamart)
Others: Jira, Clearcase

February 2008 to July 2008 Bank, Berlin

- Project: Murex housekeeping
- Scope:
 - Products: EQ/EQD, FX/MM, IR/IRD
 - Concept, test and implementation of the first deal purge in the system
 - Market data purge
 - Further performance optimizations
 - Preparations for the introduction of the VaR module
- Systems: Applications: Murex MxG2000 (2.11.30)

January 2008 to July 2008 (part time) Cooperative bank, Frankfurt

- Project: Migration to MxG2000 2.11.35
- Scope:
 - Regression tests for interfaces
 - Amendments in reports for new release
 - Misc. changes in reports
- Systems: Applications: Murex MxG2000 (2.11.32, 2.11.35), Mreport

December 2006 to December 2007 Cooperative bank, Frankfurt

- Project: Migration to MxG2000 2.11.32
- Scope:
 - Products: IRD, FX/MM, Credit derivatives
 - Focus: new repo module and SSD netting at settlement date
 - Regression tests for interfaces
 - Amendments for data model changes and new repo module
 - Technical and functional unit tests
 - Case tracking with software vendor
 - Report stabilization and optimization
 - Automation of integration and patch tests
 - Training for the accounting module
 - etc.

- Systems: Applications: Murex MxG2000 (2.11.21, 2.11.32), Mreport, Datamart
Others: Clearcase

August 2004 to December 2006 State bank, Offenbach

- Project: Application support Murex, Technical analyst
- Scope:
 - Products: IRD, FX/MM, Equities, Credit derivatives
 - Modules: FO, BO (Accounting, Payments), MxML exchange, Reporting
 - Operation and maintenance of all Murex environments (production, test/development, integration)
 - 2nd & 3rd level support of FO, BO, risk control and accounting users
 - Support, extension and documentation of the end-of-day processes
 - Amendments and development of reports (Mreport) and dynamic creations
 - Performance optimization and load-balancing
 - Restructuring and creation of new interfaces to and from Murex, report writing
 - Cleanups & purges (OLK, trades, accounting entries), housekeeping in general
 - Migration from MxG2000 2.10 to 2.11 (technical project lead, responsible for the development of the migration procedure)
 - Merger of two Murex installations (trades/positions, stored P&L, market data, reports/batches/filters)
 - Special tasks in projects:
 - Detailed static data auditing
 - Interface for AVP based bookings to Midas
 - Addition of other real time data sources (Sonaris)
 - Static data maintenance (counterparties, portfolios, bond instruments)
 - Automated documentation of Mreport extractions und reports, preparations for Actuate, Datamart feeders
 - Restructuring and optimizing of report batches for the EoD
 - Creation of deal confirmations via MxML
 - Interfaces to Murex (OLK and MxML trade import)
 - etc.
- Systems: SunFire 6800, V880, Storedge 6320, A5200
Databases: Sybase ASE 12.0 & 12.5, 64 bit
Application: Murex MxG2000 (2.10 and 2.11), MxML, OLK
Others: Veritas Cluster Server, Tivoli Workload Scheduler

November 2003 to August 2004 State bank and local savings bank, Frankfurt

- Project: Unix/Sybase operations, technical support for the application support
- Scope:
 - Build-up of a new production environment for Murex MxG2000 (hardware: 2*SF6800, 2*SE6320, Veritas cluster server) with separated data centers 10km apart
 - Migration of an existing environment from London to Frankfurt
 - Build-up of development, test and integration/UAT environments (4*V880, 3*E3000)
 - Migration of Murex G2000 2.2.9 to 2.2.10
 - Database reorgs and purges
 - Cleanup of a steadily grown Murex environment (scripte, interfaces, reports)
 - Optimizing of database servers (caches, pools, device layout, general performance tuning)
 - Planning and implementing of an operation platform for Murex
 - Planning and implementing of an documentation platform based on Twiki
 - Planning and implementing of an system management platform based on Nagios
 - Securing the Murex environment (hardening, logging/auditing)
 - Planning and implementing of a system for ensuring data integrity (automatic version control and historization as well as policy enforcement and change management)
 - Automation and monitoring of interfaces and EoD by controlling it via TWS
 - Daily business Unix: operations of servers (Solaris 8 und VCS) and storage

- Daily business Sybase DBA: support of several databases (9 data server, >60 databases)
- Daily business Murex: Maintenance of the environments, support with the interfaces, operations of the realtime feeds
- Backup support role with a second Murex environment
- Systems: SunFire 6800, V880, Storedge 6320, A5200
Databases: Sybase ASE 12.0 & 12.5, 64 bit
Application: Murex G2000 (2.2.10), interfaces via MxML, OLK, ODBC and extracts/reports
Others: Veritas Cluster Server, Tivoli Workload Scheduler

March 2003 to November 2003 IT service provider bank/insurance, Frankfurt

- Project: network documentation and knowledge management

October 2000 bis December 2002 Bank (Commercial Banking), Frankfurt

- Project: Support of a Unix infrastructure team, misc. projects within the line organisation:
- Scope:
 - Setup and support of a Xetra/Xontro-Order order routing system
 - Production support for Eurex order routing
 - Planning, setup and support of RTD and Front Arena
 - Market data/master data maintenance
 - Design of a Websphere operations architecture
 - Process definition for central storage management
 - Implementation and support of a campus-wide SAN
 - Planning and implementation of a SAN extension
 - Migration of storage systems
 - Planning, implementation and support of a tape backup solution
 - later consolidation of the backup environment
 - Planning and realisations of moves for server and data center consolidations
 - Evaluation of monitoring and management systems
 - Consulting, setup and support of systems and applications
 - Planning and extension of Veritas clusters
 - Operations (daily business)

April 2001 Business consulting/bank, Frankfurt

- Project: testbed for a private banking portal

June 2000 to September 2000 Carrier/telco, Frankfurt

- Project: network support (3rd level), system engineering

Februar 1998 to April 2000 Investment bank, Frankfurt

- Project: Consulting to the infrastructure planning team, production support (network planning and operations), network as the key integration factor

Januar 1998 Industry association, Frankfurt

- Project: Planning and reference implementation of a VPN

Dezember 1997 to Januar 1998 Retail bank, Frankfurt

- Project: Network support

July 1997 to August 1997 Advertising agency, Düsseldorf

- Project: Migration and expansion of the existing network and server infrastructure

June 1997 to July 1997

Advertising agency, Düsseldorf

- Project: IT support

February 1997 to April 1997

Service provider/computer manufacturer, Bonn

- Project: rollout of 67 "Schulen ans Netz" systems in northern germany

October 1996 to February 1998

several clients in the Mittelrhein and Rhein/Main area

- Project: networks (LAN, internet)

February 1996 to October 1996

Publishing house, Weilburg (permanent)

- Project: planning, installation and support of an internet service and content provider

1991 to 1995

University of Koblenz, plastics industry, consulting engineers

- Project: misc. jobs during the university studies

until 1991

- Programming and development lead of a computer game
- Program development and porting of software for boat propeller modelling
- Initial spark for the start of a software department within a manufacturing company
- Meta programming of four- and six-axis CNC carving machines