

2011

TORUX Software -Risque/Value Solutions-



"In 2007-2010, Torux Software clients used our services to improve the quality of their Risque/Value implementation and at the same time meet their pressing cost-cutting targets."

"In 2011, our goal is to change Risque/Value consulting to a more collaborative service-oriented model, enabling clients to further reduce their bills."

Thanos Koukoutsakis
(Director)

TORUX Software

THE experts in Financial Derivatives Software & Risk/Value

Top resources placement PLUS Full project accountability

Torux solution -> Lower head-count + Increased capacity

Company Profile

- Offices in London, Pune (India) and Athens
- Total Strength of 12 permanent employees and 11 affiliated contractors
- Global Coverage (Europe, Asia, Americas)
- The top Risk/Value expertise
- On-site, near-shore and off-shore
- The only consultancy offering full-cycle implementation and project accountability

Services (Risk/Value)

- ✓ Project Management (Full project coverage and accountability)
- ✓ Toolkit/API Development (C++, C#, VBA, PL/SQL), Support and QA
- ✓ Risk/Value Business Analysis, Architecture/Design, Technical Analysis and Functional Support
- ✓ Risk/Value Version Migration (Toolkit migration, regression testing, data reconciliation)
- ✓ Support, 19hours/day coverage (Risk/Value & Toolkit/API Code real time support and immediate bug fixing)

Client Base

ING, Barclays Capital, Royal Bank of Canada, AXA, New Star Asset Management, Northview Services, Arqam Capital, etc.

www.torux.net

email: info@torux.net

phone UK: +442075548572

phone India: +912040111050

Permanent Resources Profile

- Thanos (Director): Former Head of Sophis Toolkit Services in UK/USA, PhD (Theoretical Physics), MBA (Finance)
- BA/PM Consultant: 6+ years Risk/Value Front Office Consultant (worked for Sophis), MSc Financial Engineering
- Financial Engineers: Graduates from the top Indian (IIT) and Greek Engineering Universities, strong experience in Toolkit/API (C++, C#, VBA, PL/SQL) and Financial Derivatives
- Business Analysts: MBAs, Prince2 certified, Risk/Value functional experts

Sample Projects

- Integration of 35+ pricing models
- Portfolio Columns, Extractions, Live auto-refreshing GUIs, Reports and Data Imports
- Version-migration and data-monitoring packages
- Web-services
- Complex Scenarios, market data shocks and simulations

Address UK: Hamilton House, Mabledon Place, Bloomsbury, London, WC1H 9BB, UK

Address India: Suite # 2, Vatika Business Centre, Level 5, C Wing, Panchshil Tech Park One, Airport Road, Yerwada, Pune – 411006, Maharashtra, India

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Case Studies

a) New Star Asset Management:
Dashboard XML Extract

We built a Toolkit extract of positions and performance indicators from Value to XML, which fed to traders' Excel through a web service. The competitive quote was 4 times higher than our 10k quote, saving the client 30k. The client feedback was that not only our cost was significantly lower, but also our service was much more satisfactory than previous experience with our competition.

b) Royal Bank of Canada Capital Markets: Auto-refreshing Cross Entity Aggregation tool

We built an auto-refreshing Risk toolkit application that aggregates positions in books across different entities and displays them in the standard portfolio window, maintaining all the out-of-the-box Risk functionality. Development by internal resources would have caused a two/three month delay, due to lack of available resources and would have cost 4 times more than our 6k quote. Our ability to quickly assemble a team of experts (toolkit developers, BAs and testers) made a huge difference.

c) AXA Paris-Brussels: Consulting remotely

After spending one and a half month on-site in Paris, at a competitive rate, our consultant continued working for the completely satisfied client remotely (using remote access and Citrix), from our site in Pune (India), at half the original rate. We estimate that the client saved at least 7k per month, without including the savings of office space.

d) Northview Services Ltd: Expert resourcing

The Cayman-based client was in direct need of a resource with a combination of project management, business and technical Value skills, ready to relocate. We used our experience to not only help the client more clearly define his needs, but we also very quickly provided a resource that perfectly matched the role.

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