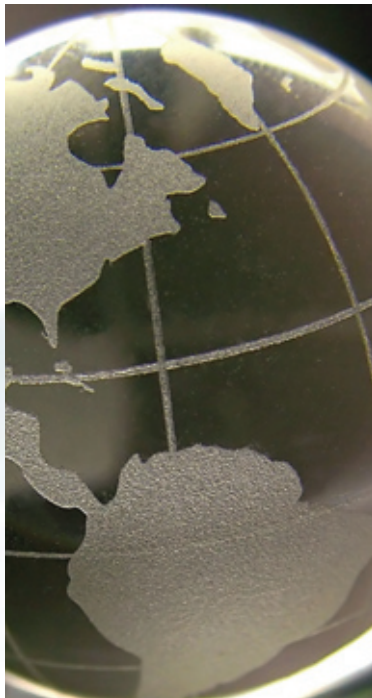


Physics of Finance



Customized Solutions

for banks, hedge funds, financial institutions
and insurance firms

We focus on offering solutions to high priority issues our clients face which cannot be resolved by their existing applications

About Quantum Phinance

Quantum Phinance is a financial engineering firm which provides customized solutions to banks, hedge funds, asset management firms, insurance firms and other financial institutions. We focus on offering specific solutions to high priority issues our clients face which cannot be resolved by their existing applications. Our mission is to break down the most complex financial challenges into simple, objective and trustworthy solutions.

We take pride in a team comprising of alumni from prestigious institutes like the IITs and the IIMs, who have had experience in trading, quantitative finance and systems programming. Strong analytic capabilities, experience on diverse assignments and good client support have helped us bag repeat assignments on 75% of our undertakings.

Team composed of alumni of the IITs and the IIMs with experience in trading, quantitative finance and systems programming



Repeat assignments from more than 75% of our undertakings

Our Testimonials

"We chose to partner with Quantum Phinance Consulting to build applications which can enhance trading capabilities at our credit derivatives desk. The QP team has exceeded our expectations with their ability to address challenging quant and technology related issues. Reliable analytics coupled with great support has put our relationship in good stead for future."

*Dr. Peter John Zeitsch
VP, Structured Products
DBS, Singapore*

"Quantum Phinance has provided us excellent resources with a background in both statistics and banking which give valuable insights on how to use my bank's internal data to better assess risk of loss."

*Jessica Volk
Portfolio Management
ABN Amro, Chicago*

"The QP team has exceeded our expectations with their ability to address challenging quant and technology related issues"



"QP has excellent resources with a background in both statistics & banking"



Our Advantage

No Black Box Solutions

At QP, we don't just offer solutions but try and increase the competency of our clients at handling similar challenges in future. We like to believe that we 'own' our clients problems and see ourselves as an extension to their organization. This approach has led us to share not just the end solutions but also the process followed to get there.

Diversity in our approach

We realize that diversity is a precursor to innovation and we strive for diversity amongst the people we employ, projects we undertake and markets we operate. Our experience in working on assignments spanning North America, Europe and Asia, from the most advanced capital markets to emerging economies helps us to provide unique insights into specific problems.



No “Operation Successful, Patient Died” approach

We know that the real value addition happens only when our solutions are easily accessible, simple to use and can talk to other client applications. We don't consider our job finished if we leave our client with one extra system to worry about.

We prefer a Marathon over a Sprint

We like to build an association with our clients which is mutually respected and lasting. We believe that stress on quality, quick turnaround times and extensive support throughout our engagement are the qualities that should help us succeed in the long run.



Our Offerings

For Banks and Financial institutions

- Valuation, pricing and risk management of financial instruments across all asset classes
- Validation of in-house analytics against our own suite for accuracy, reliability and robustness
- Quantitative advice on capturing variations in a trade, implementing alternative approaches, and upgrading existing technology

For Hedge Funds

- Research ideas to enhance fund performance
- Risk assessment and quantification
- Value at Risk/Scenario analysis

For Insurance Firms

- Risk profiling and actuarial studies
- Asset Liability Management advisory

Accurate

Reliable &

Robust Solutions

Case Study - 1

The Project

Support the credit desk of a major Asian bank in developing technology for trading products in structured credit.

The Solution

An analytics toolkit that supports valuation and comprehensive risk management for a suite of products ranging from single name CDS to single tranche CDOs.

Benefits for our clients

Solutions customized to the needs of front desk

Better understanding of modeling credit risk

Easy integration into existing client applications

Sensitivity analysis for each trade to a parallel shift in spreads, correlation movements and spread volatilities

Case Study - 2

The Project

Validate an existing Loss Given Default (LGD) model consistent with the New Basel Accord, for a leading Chicago based Bank on a portfolio of loans with varying exposures and collateral types.

The Solution

A set of correction factors to the existing framework which greatly reduce the variance in LGD prediction and ensure a better allocation of credit risk capital.

Benefits for our clients

Increase in accuracy of predicted LGD 1 year prior to default compared with realized LGD

Revised framework has decreased dependence on judgmental approach in evaluating LGD



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