



Financial Engineering. Simplified.



Success Stories

How Qphi helped the structuring desk of a leading Asian Bank?

The structuring desk at a major Asian Bank was trying to market credit derivative products in Asia. The desk with senior traders and PhDs was looking for expertise in pricing, structuring and risk management of this rapidly evolving asset class.



Challenges

- ▶ Since Credit Derivative market in Asia was relatively new, there was little in house expertise to structure and trade these products
- ▶ The Bank wanted to quickly come up the curve and become a pioneer among Asian banks
- ▶ Risk monitoring capabilities in the middle office too had to be simultaneously built



Our Solution

- ▶ Provided end to end solution from modeling, design, product development, testing, validation, and training
- ▶ We carried the ball till the finish and still continue to do so on other third generation products



Benefits

- ▶ The desk has become a market leader in this new generation asset class in the region
- ▶ The desk developed enough expertise for the senior management to allow the desk to take proprietary views on these products
- ▶ The desk could leverage its Private Banking Business to structure and market structured notes to high net worth investors