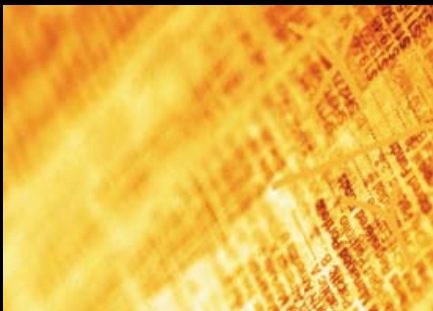


FINANC ONCEPTS

Your Partner in Risk Management



Model Validation



Consulting services



Training in
Quantitative Finance

Consulting services

Finance Concepts offers consulting services in quantitative finance and risk management to financial institutions, hedge funds and service providers.

We combine an in-depth knowledge of quantitative models and cutting-edge numerical methods with an extensive experience of market practice and investment strategies to propose solutions to our clients in the following fields:

Pricing and hedging of complex derivatives.

Design of innovative tools for portfolio optimization and trading.

Risk management: Value-at-risk, market risk, credit risk, model risk.

Model Validation

Independent model validation and appraisal is an important concern in the world of derivatives, where quantitative models play an increasingly important role.

Finance Concepts has extensive experience in model review and validation for large financial institutions and also provides expert advice on the acquisition or design of new software solutions for front- and middle-office applications.

Our approach to model validation reviews modeling assumptions, computational aspects, parameter calibration, data sources and best market practices.

Our expertise in model validation has been recognized by regulators worldwide.

Examples of recent projects

Design of a capital allocation method for a fund of funds.

Pricing and optimal design of stock options for a major US corporation.

Design of a pricing model for options on hedge fund indices.

Design of a risk management system for a stock and MBS loan facility.

Validation of pricing and risk management for fixed income derivatives in a major European bank.

Validation of the risk management system for a Credit Default Swap clearinghouse.

Validation of a pricing model for quanto swaps and petroleum derivatives for a large energy trading firm.

Training in Quantitative Finance

Finance Concepts Advanced Courses bring the latest developments in Quantitative Finance within the reach of market practitioners and risk managers through seminars and in-house training events given by the foremost experts in the field.

Some recent training courses

Options for fund managers

Calibration methods for pricing models

Quantitative Approaches to market making

Volatility Modeling

Portfolio Insurance Strategies: from CPPI to CPDO

Multi-asset Equity derivatives

Risk management in the aftermath of the crisis: credit, liquidity and correlation risk

Measuring and Managing Model Risk

Audience Quants, Structurers, Risk Managers, Hedge fund Managers, Traders, Asset Managers, Investors.

In house Training Finance Concepts delivers in house training programs catered to our clients' specific needs.

Our clients include

Bank for International Settlements BNP Paribas BBVA CALYON CISCO
Crédit Agricole Asset Management DRW Trading Electricité de France
Finance Active HSBC ICE Trust Mizuho Morgan Stanley Natixis
South Street Securities Société Générale Standard & Poor's Total Trading

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