Ekspert Consulting – Introduction & Services Offering

EKSPERT CONSULTING

RISK & ANALYTICS CONSULTANTS

About Us

Ekspert Consulting is a firm providing risk and analytics advisory to clients across multiple industries. Our vision is to provide consulting services to clients in the areas including risk management, quantitative finance, treasury analytics, technologies for finance etc.

We bring with us a rich industry experience of more than a decade, of working in the areas covering financial consulting, banking and technology for financial services. Having an earlier experience of working on projects both in the Indian market as well as global markets including Japan, UK and the US, we strive to deliver top notch services to our clients.

We firmly believe that technology is going to remain the backbone of any business in the future. We focus on combining our core subject matter expertise with cutting edge technology tools. Our endeavor is to leverage technology for the benefit of our clients which would translate into optimized business processes, driving their business growth.

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Our Services

Model Development / Model Validation

- Financial instrument pricing,
- Risk measurement (VaR, ES etc.)
- Stress testing
- Scenario analysis
- Capital Adequacy
- CVA models
- Behavioral modelling for ALM
- Regulatory models for Liquidity Risk

Independent Price Verification

- Bonds
- Derivatives
- Structured products
- ESOPs etc.

Enterprise Systems Configuration & Migration

- Treasury system configuration and testing
- Model migration from legacy systems to new technologies

Treasury & Risk Analytics

- Organization Policy creation/ reviews
- Model documentation
- Development of Enterprise Risk systems
- Assistance in development/configuration for functionalities linked to regulatory guidelines like SA-CCR, FRTB etc.

Corporate Training

- Quantitative Analytics
- Finance
- Technologies for BFSI
- Python / VBA etc. for financial applications
- Databases

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Our Services

Process Optimization

Assisting in process of digitization of organizations

- Review of As-is process
- Performing a thorough Gap analysis
- Recommending solutions for process optimization

Big Data analytics for Finance

- Automation of processes for operational excellence
- Machine learning techniques for streamlining processes
- Leveraging technology tools for developing CRM and marketing analytics modules for clients

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Technology Stack

- We bring with us solid hands-on expertise on the following technology areas:

  - Python Programming for applications

  - Data Visualization

  - Excel and VBA macros

  - Bloomberg scripting

  - Calypso treasury management system

  - Numerix scripting

  - Databases

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Previous Project Experience

Below are few project areas where I have provided consulting services in the past while working with my previous organizations mentioned in the previous slides:

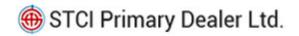| Previous Project experience |
|---|
| Developing and Reviewing Enterprise-wide treasury policies |
| Model development – risk models, pricing models, stress testing models, capital models |
| Review/Enhancement of the Risk Management process & VaR model for Primary Dealers |
| Advising a central bank on development of bond market infrastructure |
| Independent price verification of financial products |
| Process gap analysis and re-engineering for a large NBFC |
| SME for Finance modules configured on Oracle's OFSAA system |
| Development of an interest rate calculator in Python for supporting IBOR transition for banks |
| Configuring and testing of various modules on Enterprise-wide treasury system |

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Previous Industry Experience

The following are few major clienteles to whom we have provided consulting services in the past while working with our previous organizations mentioned in the previous slides:

Our Blogs/Research

- We frequently write quality content on various topics in capital markets, banking, quantitative finance, technologies for financial applications. Following are a few latest articles that we have published. All our articles are available for viewing on our website on the Blog page.

Capital Charge for Market related Off Balance Sheet exposures	https://ekspertconsulting.com/capital-charge-for-market-related-off-balance-sheet-exposures/
Pricing Interest Rate Options using Python	https://ekspertconsulting.com/pricing-interest-rate-options-using-python/
Credit Risk Analytics with Python – Survival Probabilities via Bootstrapping CDS spreads	https://ekspertconsulting.com/credit-risk-analytics-with-python-survival-probabilities-via-bootstrapping-cds-spreads/
Exploring Risk Analytics using PCA with Python	https://ekspertconsulting.com/exploring-risk-analytics-using-pca-with-python/
Fixed Income Value-at-Risk with Python	https://ekspertconsulting.com/fixed-income-value-at-risk-with-python/
Kolmogorov Smirnov Two Sample Test with Python	https://ekspertconsulting.com/kolmogorov-smirnov-two-sample-test-with-python/

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Profile – Ameya Abhyankar, Founder

Professional Experience

- Ameya has around 13 years of professional experience in areas spanning risk management, capital markets, treasury analytics, modelling, programming. He has 7 years of teaching experience as a Visiting Faculty for Finance.

- Prior to setting up his own firm, Ameya was associated with IndusInd Bank where his role focused on model validation and treasury risk management

- Prior to his association with IndusInd Bank, Ameya has an extensive Consulting experience with stints at Deloitte India and Nomura Research Institute where had the opportunity to work on financial advisory projects for various banking, exchanges, primary dealerships and corporate clients. His main area of work has been projects in the areas of valuation, risk management, treasury analytics, derivatives, modelling and process re-engineering.

- Ameya also has software programming experience while working with Wipro Technologies for a period of 2.5 years developing application software for Wipro's clients in the banking domain.

Professional Qualifications

- Chartered Financial Analyst (CFA), CFA Institute USA

- Certificate in Quantitative Finance (CQF), Fitch Learning, UK

- Certificate in Machine Learning by MLI Institute, UK

- MBA (Finance), University of Pune

- Bachelors of Engineering, University of Pune

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Contact Us

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