

Qinetic Analytics LLP

FRM & Technology Consulting for Financial Institutions

Qinetic Analytics LLP is a premier consulting firm at the forefront of **financial risk management** and **technology consulting**, specifically serving the complex needs of **financial institutions**. With a focus on leveraging advanced technologies and domain expertise, the firm delivers **innovative, efficient, and compliant solutions** across key risk and investment areas, including **FRTB**, **market risk analytics**, **counterparty credit risk (CCR)**, and the **investment advisory space**.

Specialized Focus Areas

1. Fundamental Review of the Trading Book (FRTB):

- **Regulatory Compliance Solutions:**
 - Comprehensive frameworks for implementing FRTB requirements, including both the **Standardized Approach (SA)** and the **Internal Model Approach (IMA)**.
 - Tools for compliance with global regulations like **Basel III/IV**, **BCBS-D457**, and regional standards such as **SAMA FRTB**.
 - **Data Aggregation and Reporting:**
 - Advanced solutions for managing **data granularity**, ensuring consistency and accuracy in risk factor mapping, and supporting regulatory reporting.
 - **Risk Models and Analytics:**
 - AI-enhanced models to calculate sensitivities (e.g., delta, vega) and perform scenario analysis for market and counterparty risk under FRTB mandates.
 - **Technology Enablement:**
 - End-to-end system integration for FRTB-specific platforms, ensuring seamless alignment with existing risk management infrastructures.
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2. Market Risk Analytics:

- **Comprehensive Risk Coverage:**
 - Expertise in analyzing and managing **interest rate risk**, **foreign exchange (FX) risk**, **equity risk**, and **commodity risk**.
- **Scenario Analysis and Stress Testing:**
 - AI-driven tools to simulate market conditions, quantify potential losses, and support **stress testing** in compliance with regulatory frameworks.
- **Dashboards and Visualization:**
 - Development of intuitive, real-time dashboards to provide actionable insights into market risk exposures.

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- **Risk Attribution and Optimization:**
 - Models for portfolio-level risk decomposition, sensitivity analysis, and optimization for improved performance and regulatory compliance.
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3. Counterparty Credit Risk (CCR):

- **Exposure Quantification:**
 - Advanced CCR analytics, including calculations for **Potential Future Exposure (PFE)**, **Expected Positive Exposure (EPE)**, and **Credit Valuation Adjustment (CVA)**.
 - **SA-CCR and IMM Compliance:**
 - Solutions for implementing **Standardized Approach for Counterparty Credit Risk (SA-CCR)** and **Internal Model Method (IMM)**.
 - **Collateral Optimization:**
 - AI-driven tools to manage collateral efficiently and reduce exposure under central clearing or bilateral agreements.
 - **Wrong-Way Risk (WWR) Mitigation:**
 - Comprehensive models to assess and mitigate correlation risks between exposure and counterparty creditworthiness.
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4. Investment Advisory Services:

- **Portfolio Analytics and Optimization:**
 - Data-driven tools and strategies for portfolio construction, risk-adjusted performance enhancement, and rebalancing.
 - **Structured Product Advisory:**
 - Expertise in designing and analyzing **structured financial products**, such as derivatives, swaps, and exotic instruments.
 - **Quantitative Advisory:**
 - Development of robust quantitative models for pricing, valuation, and market forecasting.
 - **ESG Investment Strategies:**
 - Advisory services focused on integrating **Environmental, Social, and Governance (ESG)** factors into investment decisions.
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Key Differentiators:

1. **AI-Driven Innovation:**
 - Cutting-edge AI and machine learning tools are integrated across risk management and advisory processes, enabling predictive insights, real-time decision-making, and operational efficiency.
2. **Regulatory Expertise:**
 - Deep understanding of global regulations, including **Basel III/IV**, **FRTB**, **SA-CCR**, and **regional standards like SAMA**.
3. **Customizable Solutions:**
 - Flexibility to adapt solutions to fit the unique needs of clients, from small financial institutions to global banks, ensuring scalability and long-term value.
4. **Technology Integration:**
 - Expertise in deploying **cloud-based platforms**, **data aggregation systems**, and **API-first solutions**, ensuring seamless integration with clients' existing infrastructure.
5. **Real-Time Insights:**
 - Dashboards and visualization tools designed to provide actionable intelligence across risk metrics and investment performance.

Target Audience:

- Commercial and Investment Banks
- Asset Managers and Hedge Funds
- Insurance Companies
- Regulatory Authorities
- FinTech and RegTech Firms

Vision and Mission:

- **Vision:** To redefine financial risk and investment management by delivering advanced technology-driven solutions, ensuring institutions are future-ready in an ever-evolving landscape.
- **Mission:** To empower financial institutions with **AI-powered risk analytics** and **tailored technology solutions**, enabling them to navigate complexities, achieve compliance, and drive sustainable growth.