Infosys®
Navigate your next

INFOSYS QUANTITATIVE FINANCE

Introduction to Infosys Quantitative Finance Practice

We bring a unique ecosystem of deep domain expertise, along with advanced analytics and new-age technology to accelerate value creation across functions and processes in financial industry

Practice Snapshot

- Strong Quant Practice – 110+
- Domain Experts – 55+
- Reusable Assets – 8
- Client Engagements – 12

Analytics

- Mathematical & Statistical Expertise
- Machine Learning & NLP
- Python, R, and other analytical tools
- Big Data Analytics

Technology Services

- Platform Modernization, and Transformation
- Product/Platform Integration
- Post Implementation Support
- Business Consulting
- System Integration

Product Expertise

Moody's Analytics

python™

sas

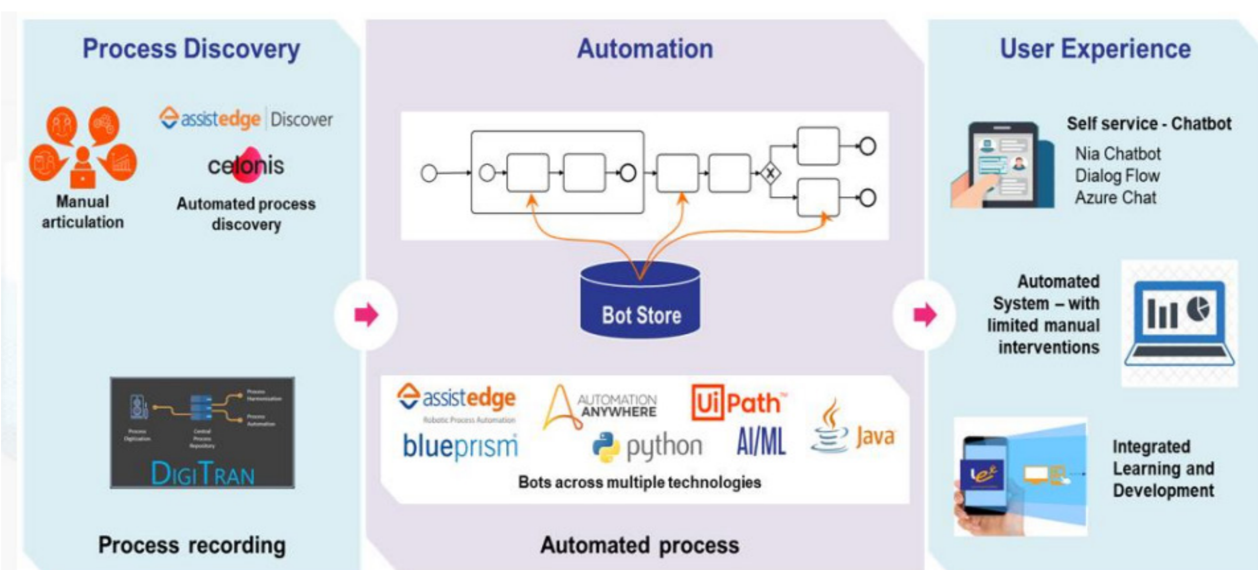
FIS adoptive Product

Data Science

FIS

Business Functions

Securities Structuring and Pricing	Trading and Investing	Asset and Portfolio Management
Algorithmic and High Frequency Trading	Financial Forecasting and Simulation	Risk Management



Discover – Automate – Experience

Quant/Market Risk – Our Services

Quantitative Modeling

SR 11-7 compliant model development, calibration, validation, documentation, testing, and ongoing monitoring of;

- VaR, SVaR, RNIV and ES Economic and Regulatory capital
- Rates, volatility and correlation SIMM, DRC and IRC
- Pricing models across equity, IR, FX, XVA and Commodity asset classes
- Yield Curve simulation / calibration

Stress Testing

Scenario generation and expansion models

VECM/VAR for PPNR

Scenario execution (i.e. stress testing portfolios)

Scenario/what-if analysis, sensitivity and back testing

Scenario dashboards and reporting

Developing stress testing platforms

Risk Measurement & Control

MtM, Greeks, VaR, SVaR, ES, EaR, RNIV, CFaR, IRCU, RWA calculations

Portfolio risk exposure analysis (intraday and EoD)

Setting and monitoring limits; concentration monitoring

Full and partial revaluation methodology implementation

Risk profiling & appetite frameworks

Data Management & Reporting

Market, static and reference data management through the life cycle

AI/ML tools for data quality, lineage, and mapping

Data standardization and migration

Designing reporting frameworks & and templates, for risks and scenarios

Visualization and dashboards

Reporting platforms and tools

Regulatory Compliance

BASEL

FRTB	IRRBB	BCBS 239	LIBOR Transition	TRIM
Implementation including impact analysis, P&L attribution, MNRF, IMA & SA, DRC & and CVA	Development/review of IR and behavioral models, stress testing and reporting	Risk data standardization, Centralized database, automated data quality review, aggregation and reporting	RFR selection and enhancement/ implementation of models	Gap analysis, enhancement and validation of models' vis-s-vis TRIM guidelines; remediation for TRIM inspection findings

For more information, contact askus@infosys.com

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