



UZH / ETH MSc QF Meet our Industry Partners

Dr. Pascal Böhi, Senior Manager

Zürich, 6th October 2020

Who we are – Fintegral in a nutshell



15

Year Track Record

We have been delivering high quality projects for over a decade



135+

Clients

Our clients include global banks, insurers, hedge funds and regulators



750+

Projects

We have delivered projects across Europe, North America and Asia



8

Capabilities

We specialise in a core set of risk management topics and techniques



3

Offices

We have offices in London, Zurich, and Frankfurt



7+

Nationalities

Fintegral staff come from a diverse set of backgrounds

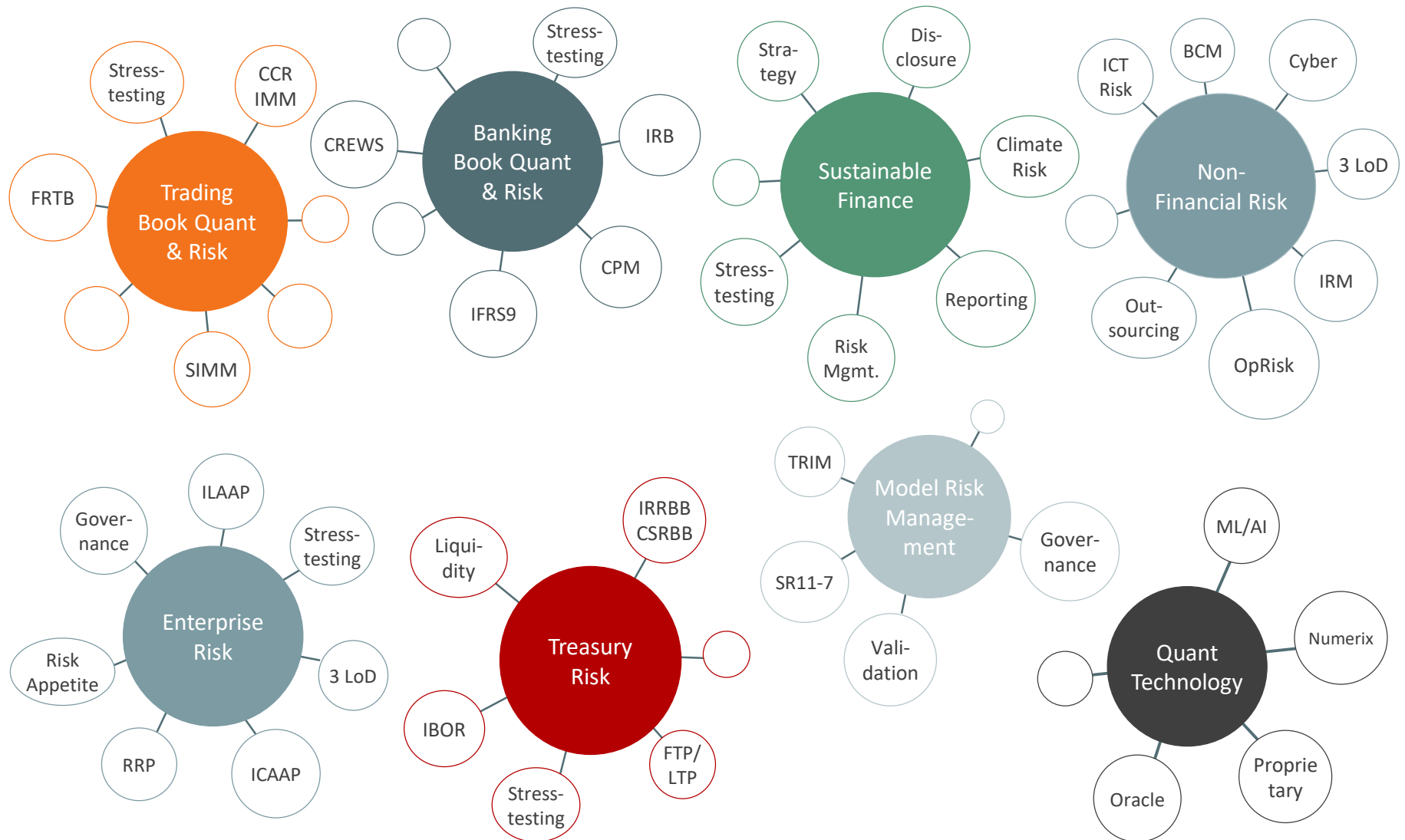


80%

Postgraduates

Most of our employees hold higher degrees from prestigious universities

Our Consulting Focus





Contact

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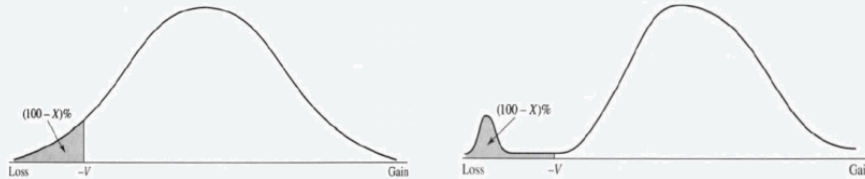
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Selected hot topics

Trading Book Quant & Risk: FRTB (Fundamental Review of the Trading Book)

In effect starting 2023. Important aspects:

- Market risk capital requirements based on expected shortfall rather than value at risk.



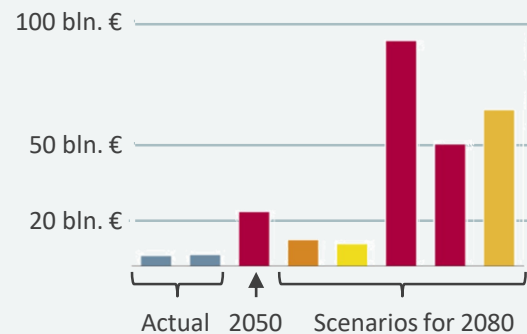
Example: Two PnL distributions with same value at risk, but different expected shortfalls (Hull, 2009).

- Risk of market illiquidity.
- Increased requirements on data quality, data alignment and governance.

Sustainable Finance: Climate Change Risk

Important aspects:

- Estimate long-term impact of climate change scenarios on businesses and portfolios.
- Both transition risk and physical risk.
 - Transition risk: Some assets might lose in value in the transition to a low carbon economy, e.g. the worth of a coal mine.
 - Physical risk: E.g. risk of flooding.



Example: Projected flooding losses in Europe 2050 and 2080 for different scenarios. Two bars on the left: Actual average losses 1985-2013, and actual losses 2014. Third bar from left: Scenario for 2050. Remaining bars: Projected flooding losses 2080 for different scenarios. Majority of the impact is from flooding on wetlands. Source: European Environment Agency.