fieldfisher

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Ashwani Roy

I leverage my expertise in AI, Machine Learning and quantitative finance to structure solutions for clients within the financial services domain.

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LOCATIONS

United Kingdom

I have 16 + years of banking experience and my last job was at Citibank where I was a Director with the Strategic Risk Solutions team at Citi, structuring innovative solutions for both corporates and financial institutions across EMEA.

Before joining the structuring side of the business, I worked as a quantitative analyst and risk architect and led the development of real-time market risk engine (Simpliciti), credit correlation desk risk system (MARS) and rates and exotic pricing and booking system (eDealer) at Citi and risk systems at BnPP and Lloyds Banking Group.
I also have extensive experience with structured finance, capital optimization, FX, rates, and inflation and hybrid solutions, Solvency 2, Basel 3, XVA, and regulatory capital calculation.

I have been building up a Financial Service Practice at Math Labs, an AI start-up that focuses on esoteric problems in finance, reg tech, ensure tech, risk by applying research lead AI and financial mathematics.

As a quantitative analyst, I have built models to price Fixed-Income Derivatives, Asset-Backed Securities (ABS), Collateralized Debt Obligations (CDO), and Synthetic Collateralized Debt Obligations (CSO) and also led the building of Insurance and bank balance sheet analytics, Credit and Rates Exotics pricing models and led development of many risk management and pricing systems for Tier 1 banks.

In the early part of my career, I have worked at Microsoft Research and Development on very interesting problems in computer science and data mining.

I have a Masters in Quantitative Finance from London Business School and a Bachelor of Technology in Electronics and Communication Engineering from Cochin University India.