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## **ABOUT MIES JANSEN**

Mies Jansen is a financial technology company specializing in delivering off-the-shelf, cloud-based capabilities and fully customized products to the institutional finance community. We provide full-stack solutions in the sales and trading space for banks, hedge funds and other financial companies that have technology gaps or are seeking innovative solutions to complex problems in the analytical space. Mies Jansen is able to provide end-to-end solutions for clients, including cloud management, transaction database architecture, reporting database architecture, risk calculation systems, algorithm calculation systems and front-end solutions.

On the investing side of the spectrum, we work at the intersection of big data and finance to provide our clients with strategic insights that arise out of in-depth examinations of a company's underlying data. We have the ability to review any type of data and evaluate its quality, robustness, and its implications from an investing perspective. We have looked at information across a broad range of industries, from wireless spectrum to agriculture to corporate loans.

## **REPRESENTATIVE PROJECTS**

### **Simplification of Pricing Mechanism**

At a Tier 1 investment bank, the Sales Desk required the assistance of expert users to price, execute and monitor portfolios of complex foreign exchange options. The tools used had been developed over the previous 15 years for expert users on the Trading, Structuring and Quant teams with minimal support beyond the workflows around requesting prices. There were over 200 users of the product in 15 different business areas, located in 12 different offices across the US, Europe, the Middle East, Asia and the Americas. The product utilized over 200 payoff models.

Mies Jansen's principals focused on understanding real end-to-end workflows and mapped out workflows in multiple locations, as they frequently differed for historical or regulatory reasons. This allowed not only for the automation of segments of the workflow that were manual, but also made them more efficient and standardized them where possible. Mies Jansen's principals were able to make Sales self-sufficient on pricing, execution and monitoring of complex FX options portfolios, bring the turnaround time to add new products for risk management and trade processing to under 24 hours, introduce a system where the trading desk could rapidly prototype new functionality with minimal IT assistance and reduced the ongoing technology costs by using a cross-asset platform shared across Fixed Income. As a result of the efforts, ticket numbers doubled, new products were able to be priced within a couple of hours, new products could be booked for risk management and trade processing within 24 hours and Excel was eliminated as a rapid prototyping tool, along with the inherent defects in that approach.

### **Real-Time Mobile Risk-Management Tool for Senior Traders**

Prior to the involvement of Mies Jansen principals, the situation at one bank was such that its senior staff members lacked real-time reporting on intra-day positions. This required the senior management to meet in person or call each trader during the day to check on positions in order to be able to properly monitor the traders. Mies Jansen's principals observed this situation during the course of another engagement and then took the initiative to propose, design and implement a system where the real-time positions were collected and displayed on the management's computers and on a mobile application. This required developing a process to clean intra-day trade data and centralize positions, risk, trade prices, counterparties and sales credit in one location. The result was a much more efficient management system and the tool spread across the entire Fixed Income management team.

## REPRESENTATIVE CAPABILITIES

Category	Capability	Description
Modeling	Econometric Modeling	<p>Statistical (Big Data/Data Science) analysis of historical data (for prepayments, defaults, payment velocity, transaction volume, etc.)</p> <ul style="list-style-type: none"> <li>• <u>Model Fit</u> <ul style="list-style-type: none"> <li>○ <i>Level 1</i>: Calibrated to single data source</li> <li>○ <i>Level 2</i>: Calibrated to external data sources (consumer credit history, demographics, loan performance, macroeconomic trends, etc.)</li> </ul> </li> <li>• <u>Model Projection</u> <ul style="list-style-type: none"> <li>○ <i>Level 1</i>: Static project vector</li> <li>○ <i>Level 2</i>: Rich time series projection with a dynamic curve based on the aging characterizes of the asset</li> </ul> </li> </ul>
Modeling	Cash Flow Modeling	<ul style="list-style-type: none"> <li>• Asset Modeling</li> <li>• Transaction/Liability Modeling (Securitization Modeling) <ul style="list-style-type: none"> <li>○ Allows for the full capture of non-linear risks through all scenarios</li> </ul> </li> </ul>
Modeling	Interest (Derivative) Rate/FX Modeling	<ul style="list-style-type: none"> <li>• Level 1: Interest Rate Projections</li> <li>• Level 2: Risk-neutral, hedge-grade projections using both duration and convexity products</li> </ul>
Technology	Technology Review	<ul style="list-style-type: none"> <li>• Due diligence on control procedures, technology choices and management</li> <li>• Review business objectives and align technology initiatives and choices</li> <li>• Review workflows, identify structural weaknesses and advise where technology can improve efficiency</li> </ul>
Technology	Technology Development	End-to-end solutions for clients, including cloud management, transaction database architecture, algorithm calculation systems and front-end solutions
Risk Technology	Technology Development	Design and Implementation of pricing, risk, hedging and workflow systems and reporting database architecture
Monitoring	Daily Mark-to-Market / Risk Generation	Actively monitor both fundamental and market information to produce marks for all assets including illiquid securities.