



PF2 Securities is an independent consulting firm with a particular expertise in the modeling, analysis and valuation of financial products.

We focus on over-the-counter market trades, primarily in the credit or FICC space: fixed income, currencies and commodities.

[www.pf2se.com](http://www.pf2se.com)

## Why PF2?

PF2 brings together deep market expertise. Our team members are drawn from the buy-side, sell-side, law firms and credit ratings agencies: all have real-world, financial practitioner experience.

We understand the financial instruments, and know where to look to investigate any intricacies in novel or unusual structures.

Our members have structured, traded, rated, invested in, modeled, or provided transaction (legal) counsel on several of the most complex types of products and investment vehicles.

## Our Expertise

We specialize in:

- valuation techniques;
- asset pricing procedures;
- issues in the selection, allocation management, and transferring of assets;
- trade execution oversight and monitoring;
- rating agency approaches;
- risk measurement and management (including credit and market risk); and
- data and model testing