|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|

|  |  |
| --- | --- |
| 12 - Kopie.png | Summary* Senior Consultant with 10 Years of experience in Business Analysis, IT consulting and project management for global financial services clients
* Deep experience in cross-functional teams across Requirement gathering, application Development, Product Implementation, Data Migration, Organisation Change Management and End-End Testing tracks.
* Expertise in Test Automation, Testing principles, testing in multiple environments
 |
| * Business Analysis
* VaR,Market Risk
* Liquidity Risk
* Data-Modelling
* Test Automation
 | * Trading & Clearing
* Portfolio Margining
* Cross-Margining
* SDLC, UML
* Derivatives, FI, IRS
 | * Project Management
* Stress Testing
* Matlab / R
* Equity/IRS Hedging
* C,C++,VBA, .Net
 | * Software Testing
* Monte-Carlo simulations
* EMIR, Basel, Esma
* CCP Processes
* Capital Market Infrastructure
 |

 |
| Education Post-Graduate Program in Management (MBA) in Analytical Finance and Strategy Indian School of Business, Hyderabad India Apr 2010 to Apr 2011 Bachelor of Technology, Electronics & Communications National Institute of Technology Hamirpur, India Jul 2000– May 2004 |
| Systems & Tools* Trading Systems – Rapidd, Eurex, MarkitWire
* Clearing Systems – Eurex, C7
* Risk and Collateral Systems – Calypso, PRISMA (Inhouse DB product), Eurex Risk Engine
* Financial Tools – Matlab, R, Excel, Quantlib
* Testing Tools – Jira, HPQC, QTP, Win runner, Load runner, Rally, Alfresco, NUnit
* Reporting Tools – Micro strategy, Crystal Reports
* UML / Process Tools – MS Visio, TIBCO
* Software Development Tools – Visual Studio, MS Access, Python - IDE, Infragistics
* Database Tools / Clients– MSSQL, MSAccess, Toad,SQL Developer
 |
| Professional Experience* Bank(s) - Citibank EMEA, India
* Investment Bank(s) - Merrill Lynch, Wilshire Credit Corporation
* Clearing House(s) – Eurex Clearing (Deutsche Borse)
 |
| Project Experience

|  |  |  |
| --- | --- | --- |
| **Business Analyst - Risk Management** |  **Deutsche Boerse, Frankfurt** |  **Sep 2011 - Current** |

*Test Automation and Prototyping* * + Created automation test strategy and regression testing approach of the entire Business acceptance testing team
	+ Developed end-to-end tool in VBA ,Access & Oracle to test the new risk methodology of PRISMA
	+ Fully automated testing of various Risk related functionalities such as VaR, Liquidity risk, vola-errors, portfolio margining, Marginal Analysis, Cross-margining, BackTesting, StressTesting, Incremental risk check, member reports, what-if and Transparency files
	+ Achieved 100 % Test Automation and created tool with Code lines>25000
	+ Created tools to verify the member reports and transparency files
	+ Developed prototype tool in Matlab & Oracle to verify the Equity hedging tool
	+ Developed prototype tool in Matlab & Oracle to verify the IRS hedging tool

*User Acceptance Testing and Validation** + Verified Market risk models(VaR, correlation break, model error) - Historic & Stress simulations
	+ Verified Liquidity Risk, Stress testing and Back testing models
	+ Verified algorithms for Cross Margining of Fixed Income and IRS products
	+ Created business acceptance test plans, test cases and executed test cases for core risk management functionality (new risk models, margining process and hedging tools)
	+ Executed test cases in various environments – System Integration, Simulation, Acceptance
	+ Created Scripts for Test data generation in order to simulate production like behaviour
	+ Verified Default management Hedging concepts and Tools :-
		- Equity Hedging tool,IRS Hedging concepts and algorithms – Vega Hedging, DV01 hedging
	+ Verified data-interfaces - Transfer and storage of Product master data, market data and Position data
	+ Verified the data model consistencies –functional data-model
	+ Verified processing, clearing and margining for the Exchange traded listed and OTC trades

*Data Analysis** + Supported the client/member queries by providing detailed analysis supported by relevant data about the calculation of margin and subsequent report generation
	+ Validated the processes and tools - validated risk reports, supported audits, ensured availability of all risk figures relevant for decision making and as required for compliance
	+ Analyzing the various What-if scenarios to support calibration of risk parameters
	+ Analyzed productive portfolios for margin numbers and cross-margining benefit

*Requirement Gathering and Specification** + Wrote system specification documents by analyzing the requirements of risk control, methodology and regulatory requirements
	+ Did issue analysis, scope management and effort estimations of the new functionality
	+ Identified gaps, documented the critical requirements for the decommissioning of the existing system
	+ Compared the existing(legacy system) with future requirements, created as-Is and future state diagrams

|  |  |  |
| --- | --- | --- |
| **Senior Consultant- Pre-Sales** | **Tata Consultancy Services** |  **May 2011 to Aug 2011** |

* Worked as Pre-sales consultant in Risk Management Area
* Worked on Pre-sales projects for North-American CCP, Global Bank and Indian Clearing Corporation
* Prepared and reviewed various documents related to risk offering of TCS-Capital market Group, such as project case-studies, newsletters, training material and presentations
* Created excel tool to replicate risk concepts at CCP e.g VaR, Historic simulation and cross-margining

|  |  |  |
| --- | --- | --- |
| **Project Lead – IT Delivery** |  **Schlumberger, US** |  **Dec 2008 to Mar 2010** |

* Developed project plans, schedules appropriate to the scale of the project, including testing plans, test cases, identifying data sources
* Defined the format and structure of the reports as required by the D&M department
* Developed functional specifications and system design specifications in collaboration with technical resources and functional resources - Data modelling, interface definitions, relationship modelling)
* Created detailed technical data models for the project in consultation with the technical team
* Created test models, testing objective, test cases, test cycles
* Ensured the testing consistency across different environments such as development, system and SIT

|  |  |  |
| --- | --- | --- |
| Consultant – Loan Servicing |  Merrill Lynch, US |  Jul 2007 to Nov 2008 |

* Designed the new business process for loan servicing dept., tracking loans from origination to foreclosure (full lifecycle); created workflows and data models
* Did extensive gap analysis for porting the legacy system to new web-based system – Identified gaps in reports, requirement for data enrichment, new functionalities required and documenting the findings into business requirement document
* Analyzed the system dependencies and requirements to port the system to –TIBCOi and TIBCO b processes

|  |  |  |
| --- | --- | --- |
| Consultant – Securitization &Structured Products | Merrill Lynch, US |  Apr 2006 to Jun 2007 |

* Did requirement analysis, verification and implementation of market data feeds, data cleansing, proxy-data generation and return generation for Derivative Pricing and P&L calculations
* Tested and verified the hedging methodology by analysing various approaches such as- P&L-based Hedging, Sensitivity-based hedging –Test case design, test data creation and execution
* Implemented and Tested various proprietary Pricing algorithms for plain vanilla IRS, FX Derivatives and equity derivatives
* Defined business rules, data aggregation principles, data migration approach and scope to provide real-time tracking of institutional loans and trades in the securitization application

|  |  |  |
| --- | --- | --- |
| Software Developer – Core-Banking |  Citibank, Mumbai |  Jul 2005 to Mar 2006 |

* Implemented Liquidity Monitoring System for the EMEA region that provided Citibank managers ability to see the real time account liquidity, transaction details across all accounts in the entire EMEA region
* Did requirement gathering and application development in C#, PL/SQL, MS Visio
* Specification, implementation and expansion of user interfaces
* Involved in technical system design – SOA architecture, web-API definition and database modelling
* Did system and Integration end-to-end testing
* Created test data loaders to simulate millions of records in the complex RDBMS systems

|  |  |  |
| --- | --- | --- |
| Software Developer – Core-Banking |  Citibank, Mumbai |  Aug 2004 to June 2005 |

* Created detailed documentation of the data movement, messaging interface and process flows so as to support the migration of core-banking business to new Flex-Cube product
* Supported migration program via entity mappings, field mappings, data source identification and defining data aggregation principles
* Implemented application in C++, VC++ , PL/SQL that Managed Citibank’s online transaction entries to IBBS (Core banking product)
* Unit, system and SIT testing - scripting
 |
| Other IT Skills* Expert Programmer in C,C++, C#, VBA Access, Matlab, R, PL/SQL
* Databases - Oracle, Sybase, MS , MsSQL Server
* Windows and Unix based operating systems, Microsoft office
* Expert in SDLC and sound understanding of software development techniques, architectures such as SOA, RDBMS, UML, Testing principles - ISTQB
 |
| Other Certifications / Trainings* PM Elite certification on Project Management - Infosys Technologies ltd.
* Trainings on Securitization/structured products – Merrill Lynch
* Certification on Financial markets and Debt Markets - NSE India
* Financial Modelling and Valuations -AdkinsMatchett&Toy
 |
| Personal Details* Date of Birth: 23.12.1982
* Sex: Male
* Nationality: Indian
 |
| Languages* English, Hindi- Fluent (Read, Write, Speak)
* Deutsch – Intermediate (B1)
 |