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| |  |  |  |  |  | | --- | --- | --- | --- | --- | | 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 | | |
| EducationPost-Graduate Program in Management (MBA) in Analytical Finance and Strategy Indian School of Business, Hyderabad India Apr 2010 to Apr 2011Bachelor 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) |