

Anoop Kumar Pandey

E-mail: anooppandey2401@gmail.com

Cell: 9971872102

Summary

Experienced Analyst with a demonstrated history of working in the finance arena for 9 years and now (directly or indirectly) providing custom/tailor made solutions to our clients that will help them create efficient models for their practice. Currently, associated with Ameriprise Financial Inc. as a Risk Analyst. Skilled in Stress Testing, VaR, CCAR/DFAST Process, IRB Modeling, PD Model, BASEL Norms, FRTB Rules, RWA, Risk Management and Portfolio Valuation.

Professional Experience (Aug-2015-Present)

Organization Name: Ameriprise Financial India Pvt. Limited

Profile – Risk Analyst

Designation: Sr. Associate

Key Responsibilities

- Work closely with cross functional teams, including business stakeholders, model validation and governance team and model implementation team.
- Independently reviewing and analyzing pricing methodologies used within market risk models in the space of Stress testing and Value at Risk (VAR)
- Proficient in Value at Risk (VaR) and Expected Shortfall (ES) models for linear and non-linear instruments.
- Experienced in BASEL III Credit Risk (SA, IRB) including PD, LGD and EAD models, PD calibration as per BASEL and IFRS9 regulation.
- Two or more years in Financial/Banking Industry (Economic Capital, Stress Testing, Basel III, Market risk, Trading, Liquidity).
- Proficient in calculating RWA as per the BASEL III.
- Conduct capital adequacy stress testing exercises.
- Fair knowledge of Change Management Concepts.
- Knowledge of derivative Modelling & products such as (Options, F&F, Plain Vanilla & Exotic option, IR derivative Exotic etc.)
- Actively worked as a team and contributed to the team's performance and took additional responsibilities as and when required.

Educational Qualification

- Master of Business Administration, specialized in Finance and Human Resource, From Sharda University, 2013 - 2015
- Bachelor's degree in commerce, Lucknow university, 2013

Core Competencies

- Financial Planning, Problem Solving, Decision Making, Creative Thinking, Trustworthiness', Collaborative Working, Strategic Management and Dedication towards work.

Technical Skills

- knowledge of SQL(Intermediate), Python(Basics), and R (Basics).
- Well versed in office programs like Excel, PowerPoint, SharePoint.
- Worked upon Thomson one (Reuters software) Morning star, SAS , Aladdin etc.

Certificates

- Currently enrolled in FRM.
- Completed Investment & Retirement Planning (FPSB,CFP)

Career Award & Achievements

- Attended the ET Wealth Investment Workshop, Feb 2019.
- Attended the 3rd conference on Global Investors' India Forum 2017.
- Attended the 9th Annual Summit on Private Equity 2017.
- Attended the 2nd conference on Global Investors' India Forum 2016.
- Member of CSR activity at Ameriprise Financial Pvt Ltd.
- Participated in Cognicioun 2015.
- Participated in HR Conference 2015: Women and Career Challenges and Prospects

Personal Information

- **Language:** English and Hindi
- **Permanent Address:** HNo. 10B/650, Vrindavan Yojana 2, Lucknow, 226025
- **Current Address:** H.NO.-938,1BHK, Sector-37, Arun Vihar, Noida, Gautam Budh Nagar, U.P.-201303.