sai kiran

Details

89515 52148
saikiranhr85@gmail.com

Links

linkedin

Skills

Credit Risk

Python (Programming Language)

Forecasting

Machine Learning

Microsoft Excel

SAS (Software)

Languages

English

Hindi

Profile

A competent professional with more than 7 years of experience in Finance and Banking industry. Innovative and logical thinking with strong communication and coordination skills, developed while working with multi- disciplinary culturally diverse teams.

Employment History

Manager, KPMG, Bangalore

APRIL 2023 — PRESENT

- Prepared the entire data for LGD model development which included minimum independence analysis, Maximum recovery period, moment of cure and realized LGD calculation in GCP and SAS.
- Developed decision tree champion model for LGD and fractional logistic regression model as a challenger model for Personal loans.

Senior Quantitative Analyst, Wells Fargo, Bengaluru

MARCH 2022 — APRIL 2023

- Remodeled the loss forecasting with respect to new covid data using the Roll rate analysis.
- Worked on integration of Loss forecasting and PPNR models. This included integration of loss numbers from different buckets to total accounts and balances from PPNR models.

Assistant Manager, Citi, Bengaluru

MARCH 2021 — APRIL 2022

- Performed revalidation on various mortgage portfolios for different stress periods and forecasting horizons for both CCAR and CECL frameworks.
- Coded up the entire data preparation process for one of the mortgage portfolios in SAS which were used for other portfolios as well.
- Automated most of the excel repeated calculations in SAS using SAS macro language.

Risk Modeller – Data Scientist, Permanent TSB, Dublin

JUNE 2019 — MARCH 2021

- Developed State of Economy probability of default (SOE PD) for products like Mortgage, Credit Cards & Term loan which involved analysing Macro economic factors like House price index (HPI), GDP, Unemployment Rate and European Central Bank interest rate (ECB IR).
- Supported the production of IFRS9 Expected Credit Loss (ECL), and other credit risk metrics to deliver reports. Performed various sensitivities to determine most conservative ECL forIFRS9.

Business Analyst, Fidelity Investments, Bengaluru

AUGUST 2016 — JULY 2018

- Audited and supported critical applications developed to generate net asset value (NAV) of mutual fund and monitored trade value data and sent to NASDAQ.

Education

Master of Quantitative Finance, UCD Michael Smurfit Graduate Business School

SEPTEMBER 2018 — AUGUST 2019

Bachelor of Engineering in Electronics and Communication, Bangalore Institute of Technology

SEPTEMBER 2012 — JUNE 2016