RyanSukdeo

Quantitative Specialist

Info

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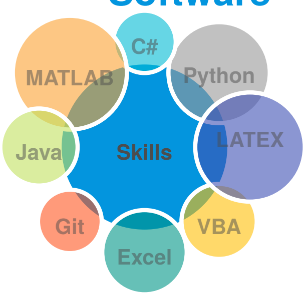
Git

github.com/RJSukdeo/

Software



Experience

01/11 - 01/13 **CREDIT RISK QUANTITATIVE ANALYST** Rand Merchant Bank

I was responsible for designing, implementing and validating credit risk models. Worked on the following types of credit models:

- Investor property PD and LGD models,
- Project finance PD and LGD models,
- Economic scenario generators,
- Sharecover (BEE deals and non-BEE deals) PD and LGD models,
- Non-RSA bank PD model.

01/13 - 10/14 **CREDIT AND MARKET RISK QUANTITATIVE ANALYST** Rand Merchant Bank

My responsibilities in the market risk space consisted of validating, developing and troubleshooting models in Riskwatch. In the credit risk space I was responsible for all aspects of the investor property PD and LGD models which include validation, development and liaising with the property credit team and dealmakers.

My time in the market risk team was brief, these are the projects I worked on:

- Bootstrapping of the ZAR swap zero and ZAR implied curves,
- Valuing and measuring risk on zero coupon bonds, forwards, futures and swaps (equity, commodity, FX and FRA) in Riskwatch.

10/14 - 04/16 **FRONT OFFICE QUANTITATIVE ANALYST** Rand Merchant Bank

My responsibilities in the team was as follows:

- Build models to value and measure risk on exotic derivatives,
- Developing and maintaining functionality in the Financial Modelling Library (FML),
- Value and generate risk on complicated financial structures from the Financial Engineering and BRM teams which cannot be booked in conventional trading systems,
- Migrate Excel trade workbooks to the Java based valuation system,
- Research and development on new methodologies in valuation and risk generation.

Below are some of the projects I have worked on:

- Developed functionality in FML to replace the RMB Bond Toolkit across the fixed income trading desks,
- Created functionality in FML that generates various overnight bond spreads which are used by the credit research team,
- Built a large amount of bootstrappers in FML that the Automated Rates Process (ARP) uses, was actively involved in the project to make FML one of the primary tools used by the overnight Automated Rates Process,
- Developed functionality in FML and our valuation system for forward starting options, lookback options, floating rate notes, real swaps, compounding swaps, total return swaps, commodity forwards, SA bonds, SA bond forwards and SA bond options.

OS Preference

Windows ★★★★★
Linux ★★★☆☆

Languages

English ★★★★★
Afrikaans ★★☆☆☆

04/16 - now **MACHINE TRADING ENGINEER** Rand Merchant Bank

In my current team my responsibilities are as follows:

- Maintain and improve trading library code base,
- Support trading system operations,
- Find new trading opportunities,
- Automate current trading activities in RMB,
- Identify and solve quantitative related problems that the team may experience.

Below are some of the projects I have worked on:

- Created functionality that allows team members to use time value of money calculations easily and efficiently in our trading library,
- Created automated market maker functionality,
- Automating FX Forwards trading operations.

02/15 - now **DIRECTOR** Sanctum27

Director of Sanctum27 (Pty) Ltd.

01/09 - 12/09 **TUTOR** UKZN

Tutored the following courses:

- Statistics 130,
- Statistics 140.

Education

2007 - 2009 **Bsc (Actuarial Science)** UKZN

2010 - 2010 **Bsc Hons (Adv Math of Finance)** Wits

Honors & Awards

2009 **Graduated Summa Cum Laude** UKZN

2007 & 2009 **Deans Commendation** UKZN

2008 **Member of Golden Key Society** UKZN

Certifications

2013 **Financial Risk Manager (FRM)** Global Association of Risk Professionals

2014 **Certificate in Quantitative Finance** Fitch Learning
Projects:
- Implementing the Heath Jarrow Morton Model,
- Pricing Hedged Exotic Derivatives using the Uncertain Volatility Model.

2016 **Introduction to Computer Science and Programming using Python** EdX

2016 **Machine Learning Engineer Nanodegree** Udacity
Projects:
- Machine Learning Applied to Trading,
- To view project, the repository is located on `https://github.com/RJSukdeo/StockPredictionTool`. Please follow Readme file to get it working.