Gurmeet Bedi

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EDUCATION

University of California Berkeley - Haas School of Business **Mar 2024**
Master of Financial Engineering; GPA - 3.89/4.0, ranked 5th in class of 90 *Berkeley, US*

Indian Institute of Technology Bombay **Aug 2018**
Bachelor of Technology in Mechanical Engineering *Mumbai, India*
Among top 72/1000 students in the cohort; awarded merit-based major change opportunity after first year

SKILLS AND CERTIFICATIONS

Certifications: Financial Risk Manager (FRM, GARP), Machine Learning Specialisation (Coursera)
Software: Python (numpy, pandas, matplotlib, dash, scikit-learn), Java, Git, SQL, Intex DealMaker

ACADEMIC & INDUSTRY PROJECTS

University of California Berkeley **Berkeley, US**
Academic Project - Deep Learning Statistical Arbitrage *Aug 2023 - Present*

- Working on replicating a trading paper with 2+ reported Sharpe doing statistical arbitrage on US equities
- Using OU process, FFT+FFN and CNN+Transformer frameworks for robust time series signal extraction
- Extending the paper's methods to other asset classes like G10 FX and trying intraday rebalancing

Reverence Capital Partners **New York, US**
Industry Project - LBO Candidate Selection *Jun 2023 - Aug 2023*

- Screened Financial Services firms for potential buyouts and developed a strategy using buyout possibilities
- Designed strategy using multiple quantitative and fundamental factors as predictors for backtesting

PROFESSIONAL EXPERIENCE

Goldman Sachs **Bangalore, India**
Associate, Mortgage Structuring, Global Markets *Jan 2021 - Feb 2023*

- Analysed 10+ RMBS trades in Europe involving ~\$1.5bn of RPL/NPL loans; executed loan performance analysis, rating agency selection, and cashflow structure enhancement. Deals include \$275m Parkmore Point RMBS
- Modeled and priced bonds and collateral of 10+ RMBS trades using Intex Dealmaker and Excel and was responsible for maintaining similar public models on Bloomberg/IntexCalc/Trepp platforms
- Improved accuracy of in-house models used to gauge expected MBS ratings by major rating agencies (S&P, Fitch, DBRS, Moody's) by surveying 15+ public methodologies and 100+ comparable deals in market
- Created 4 daily reports on desk risk position, trading P&L estimate, *and* loan origination arb; fixed bespoke/ fragmented desk risk analytics with central risk engine setup for uniformity and replicability

Analyst, Corporate Treasury Strats *Dec 2019 - Dec 2020*

- Owned Weighted Average Cost of Debt model for GS and GS Bank; upgraded model to achieve bespoke internal view of funding cost; addressed legacy Model Risk and management findings on performance and replicability
- Revamped Available-for-Sale CCAR model codebase; done to reflect management decision to include foreign government debt holdings to enhance yield by ~5-10bps on a ~\$100bn cash portfolio in a stress scenario
- Developed entity-level funding deep-dive in Asset and Liability Management (ALM) reporting; improved reliability by ~15%; created new charging infra for ~\$10bn funding unused/trapped due to multiple regulations

Citigroup **Puné, India**
Analyst, Risk Tech (Rotation 1) & Commodities Tech (Rotation 2) *Aug 2018 - Nov 2019*

- Designed exotic products' Market Risk RWA infra with internal experts; developed interfaces with existing Market Risk apps; enhanced data storage strategy & regression testing infra; sped up CI/CD pipeline by ~15%

EXTRACURRICULAR

- Fitness, Fiction, F1, and Snooker enthusiast; Curriculum Rep - *Financial Engineering Student Association*; Financial Agent - *QueerGrads*; Columnist - *Business Review at Berkeley*