

# Gurmeet Bedi

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## EDUCATION

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**University of California Berkeley - Haas School of Business** **Mar 2024 (Expected)**  
*Master of Financial Engineering; GPA - 3.88/4.0, 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

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**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

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**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

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**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
- Modelled 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

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