

Contact

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Top Skills

Analytical Skills
Risk Management
Requirements Analysis

Languages

English (Native or Bilingual)
Hindi (Native or Bilingual)

Certifications

ISTQB

Gaurav Chandna

Market Risk Business Analyst
London, England, United Kingdom

Summary

Trading Book Market Risk
Capital Management
Ring-Fencing

Counterparty Credit Risk

- Credit value Adjustment (CVA)
- Funding Value Adjustment (FVA)
- BVA / DVA / EVA
- Cost of Collateral
- Risk Sensitivities
- Risk Modelling
- Basel III
- Exposures Calculation, EPE, Stressed EPE, PFE
- Risk Netting

Market Risk

- ** Stress Testing
- ** Scenario generation (shocks)
- ** VAR / SVaR calculation
- ** Risk Sensitivities
- ** PV calculation
- ** FRTB

- capital management
- FX products
- Rates products

Mail: gaurav.71@gmail.com

Experience

Lloyds Bank
Senior Risk Business Analyst
April 2017 - September 2017 (6 months)

London, United Kingdom

business analyst - Market Risk, Counterparty Credit Risk, Ring fencing, FX, Rates, VBA, Trading Book Market Risk

Bank of America Merrill Lynch

Risk Business Analyst

October 2015 - March 2017 (1 year 6 months)

London, United Kingdom

Credit Suisse

Business Analyst

May 2015 - September 2015 (5 months)

UBS

Counterparty Risk Business Consultant

June 2014 - May 2015 (1 year)

London, United Kingdom

Risk Analytics Project - Calculation of Risk Exposures (EPE, PFE, Stressed EPE)

- Credit Value Adjustment
- Funding Value Adjustment
- Basel III Regulatory Framework
- Stress Testing
- Advanced SQL

Bank of America Merrill Lynch

Business Analyst

October 2013 - June 2014 (9 months)

Front Office Environment (Equity Derivatives)

Position Management

- PnL calculation
- Risk Management

Real time Position Keeping from multiple trading and booking systems like Fidessa

Real time aggregation of Equity Derivatives

Testing across multiple regions EMEA, AMRS & APAC

Unix & Database testing

FIX Protocol 4.2

GBST

Consultant

June 2011 - October 2013 (2 years 5 months)

Trading Platform -

1) OTC Derivatives (Swaps, Swaptions) Settlements

2) Security Trades Settlements

- Back Office Settlement

Derivative Cash-flows Netting

SSI Enrichment

- Middle Office Settlement

Agile Consultant

- SCRUM

- JIRA, Confluence

- In house Test Language

- Automation Regression Scripts

- Continuous Integration using Jenkins

- Sprint Planning, Sprint Retrospective, Sprint Demo

Sun Life Financial

Business Consultant

November 2010 - March 2011 (5 months)

Anti-money Laundering (AML)

Compliance

Credit Suisse

Business Analyst

October 2008 - October 2010 (2 years 1 month)

Credit Risk Management (CRM) -

CARAT Program

Private / Retail Banking

- Mortgage

Fidelity Investments

Consultant

April 2007 - September 2008 (1 year 6 months)

Mutual Funds Pricing Application

- Pre Pricing
- NAV Calculation

Sopra Group

Analyst

May 2006 - March 2007 (11 months)

Testing Real-Time Fraud Detection Solution - Transaction Guard

Education

Guru Gobind Singh Indraprastha University

MCA, Computer Science · (2002 - 2005)

Kurukshetra University

Bachelor of Science (B.Sc), General Studies