ABHIMANYU SAINI
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EDUCATION

Year	Degree	University	Percentage / CGPA
2017 - 2019	**Master of Management** (Business Analytics)	Indian Institute of Science, Bangalore	8.1
2012 - 2016	Bachelor of Engineering (Mechanical)	University of Jammu, Jammu	74.96

MAJOR SUBJECTS STUDIED

Financial Derivative Instruments and Risk management strategies, Applied Operations Research, Customer Segmentation and Insights, Managerial Economics, Principles of Management, Principles of Consulting, Engineering Mathematics, Engineering Mechanics

WORK EXPERIENCE

Goldman Sachs, Bangalore

Associate Jan'22 onwards

Analyst Dec'19 – Dec'21

- Involved in handling **pre-trade, post-trade analysis** requests and **ad-hoc client requests**
- Involved in **validation of data & logics in our new data platform** (using **q query language**) & updating the logics
- Involved in **analysis & preparation of global content pieces** to share the interesting market microstructure trends with clients
- Worked on the project to predict the GS rank (2 months in advance) in the McLagan quarterly broker ranking
- Working with teammates to design and implement dashboards to scale and increase the efficiency of the team

Accenture, Bangalore – Sr. Data Scientist Sep'19 - Nov'19

- JD scorecard: **Worked on project to assign a score to job description sent by hiring managers using text mining techniques to reduce the manual work**
- Contributed in the ideation of resume matching project

FICO, Bangalore - Analytics Consultant **Intern** Jan'19 - June'19

- **Developed a behavior score card** for one of the largest middle east banks
- Supported development of an **EAD model for a consumer lending bank**
- Completed **model performance monitoring report** for a live model
- **PPO offered during internship** (Analytics Consultant role)

Ernst & Young, Bangalore - Intern May'18 - Jul'18

- **Pricing options** using **Monte-Carlo simulations** and **binomial tree method**
- Used option price data from **Bloomberg** to **generate implied volatility surface**
- **Calibrated local volatility & Heston volatility parameters**; priced options and **benchmarked with FINCAD**

Career Launcher, Delhi - Quantitative Aptitude Faculty Apr'17 - June'17

- **Faculty Instructor** for Quantitative Aptitude/Reasoning for CAT 2017 aspirants; Helped in **designing content & test series**
- Initiated Alumni Mentorship Program in my college; Since then mentored 30+ students

WiGi, Jammu - Co-Founder Aug'13 - Feb'15

- WiGi (Want it, get it) was a **food delivery start-up** based in Jammu
- Initial role: To negotiate with restaurant owners and set up the service in Jammu city
- Looked after the **daily operations** and **advertisement** in the city
- **Brought in 27 restaurants** and **3000 paying customers** during my tenure at WiGi

ACADEMIC ACHIEVEMENTS

- **Exchange Student – IIM Bangalore** (Dec'18 - Mar'19)
- One of the 9 candidates to represent India at **Arab Innovation Academy, Doha** – January 2019; **Awarded third rank**
- Represented India at **Asia Pacific Innovation Academy, Beijing** – July 2019
- 82% marks in National Mathematics Olympiad 2008

SKILLS & TOOLS

R, Python, GAMS, Groovy, SQL, Q(KDB+), MS Office

ACADEMIC PROJECTS

- **Pricing European spread call option for two co-related stocks** under constant volatility and time varying volatility Used monte Carlo simulations for pricing and studied the error as a function of no of steps and CPU time
- **Price optimization for consumer auto lending**
  Used Adjusted Risk based pricing to come up with a customized interest rate range(min and max) for each customer