

MEHRAN KHAN

Summary

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- A professional with 8 years of experience in business/ systems analysis and financial analysis in Capital Markets/Investment Banking/Asset Management contributing to Front, Middle and back office during different stages of the trade Lifecycle
- Experience with trading and analysis of Fixed Income Securities, Equities, Derivatives (futures, options, forwards) and Multileg/Multi sleeve securities/ synthetic securities (multiple sleeves forming one portfolio)
- Experience with FIX and SWIFT messaging structures, and integration of market data feeds like Bloomberg and Refinitiv (Reuters). Understanding of trade lifecycle and custodial banking, experience of working with options pricing models. Experience in Advisory, Risk Management, Global Trade, and Banking.
- Hands on experience with corporate actions for Mandatory, Voluntary and Dividend phases
- Hands on experience with Securities lending, AML, High speed algorithmic trading, and interacting with Portfolio Managers, Traders, and other investment professionals to discuss requirements
- Hands on experience with CRD (Charles River Development) – CRIMS 21r1. Worked on Trade workflow, Manager workbench (including editing columns), Trade blotters (including custom blotters), Workflow alerts and rules, Translation rules, Middle tier, Broker set up & FIX broker connection
- Hands on experience with Aladdin OMS – Worked on Portfolio Construction tool (PFC), Trade Entry, Explore, Widgets, Data Cloud, Security Master, Green Package, non-processing portfolios
- Hands on experience with Eagle systems Pace and Star
- Hands on experience with other OMS/EMS/Market data vendors/financial applications like Reuters 3000 Xtra, Refinitiv, Bloomberg, RIMES, Market Axess, Barra (risk management)
- Hands on experience with data migration/data destruction involving 3rd party cloud services And knowledge of AWS services, architectures, and tools
- Excellent in creation visual representation of complex data through Visio diagrams and creating screen mock-ups through Balsamic, Lucid Chart.
- Excellent conceptual and technical skills to create Business Requirements Document, Functional Specifications
- Excellent project management, analytical and documentation expertise to coordinate the maintenance and development of various Web-based and mainframe applications
- Performed Scope Analysis, Stakeholder Analysis, Gap Analysis, and Traceability Matrix and used Visio for Business Process Modeling adopting UML standards. Proficient in design and execution of Test Strategy, Test Plan, Test Scenarios, and Test Cases based on the requirements for the applications.

- Proficient in using JIRA and creating sequential user stories aligning with corresponding releases.
- Working knowledge of RDBMS & Data warehousing, experience testing, support of enterprise data warehouse at asset management firms.

Skills

- **Operating System:** Windows 2000/NT/XP/Vista, Linux, UNIX
- **Programming Languages:** C/C++, Macro Assembler, Embedded C, Visual Basic, XML, Angular 7
- **Tools/Methods:** RUP, SailPoint's IIQ, Agile, SharePoint, RTC, TIRA, MS Visio, Balsamic, Bugzilla, UML, JIRA, MS Project, HP ALM, Rational Clear Quest, MS SQL Server, Informatica, Oracle, MS Office, MS Project, Tableau, Balsamic, Webservices API, ETL Kettle, AWS
- **Financial Tools:** Reuters 3000 Xtra, Refinitiv, Bloomberg, Blackrock Aladdin (including green package reports, Aladdin data cloud - Snowflake, Aladdin non processing portfolios), CRD(CRIMS), FactSet, Eagle Systems (Pace and Star), RIMES, Market Axess, Barra (risk management), Calypso, Murex, Corporate actions systems
- **Analytical Software:** MATLAB, Stat graphics
- **Database:** EDW, MS SQL Server, MS Access, Oracle, Sybase
- **SDLC:** Waterfall, AGILE, Kanban, RUP
- **Data:** Data migration, Data modeling, Datawarehouse, Report writing, Solution development, Project documentation, Data extraction, Cost estimation and budgeting
- **Communication Protocols:** ftp, sftp, API, MQ
- **Financial instruments:** Equities, Fixed Income, Derivatives, Cash, Repos, FIX, SWIFT(ISO15022)
- **Interpersonal skills:** Public speaking, Organized, results oriented, team player

Experience

Business Systems Analyst 08/2021 to Current, Remote

Morgan Stanley

Front Office: CRD& Aladdin, Risk Management /Performance & Attribution / Big Data Analysis/ Corporate Actions:

- Part of a Front & Middle office team which is designated to produce the enterprise level risk, providing strategic and tactical solutions to the firm, post Eaton Vance's merger with Morgan Stanley.
- Part of the analysis and end to end testing for tactical solution of moving OMS from Bloomberg to Aladdin
- Hands on experience with CRD (Charles River Development) – CRIMS 21r1. Worked on Trade workflow, Manager workbench (including editing columns), Trade blotters (including custom blotters), Workflow alerts and rules, Translation rules, Middle tier, Broker set up & FIX broker connection
- Hands on experience with Aladdin OMS – Worked on Portfolio Construction tool (PFC), Trade Entry, Explore, Widgets, Data Cloud, Security Master, Green Package, non-processing portfolios
- Worked with other OMS/EMS like Bloomberg, FactSet, Eagle Systems (Pace and Star), RIMES, Market Axess, Barra (risk management) for data sources to calculate firm wide risk exposure and to see if any element negatively impacts trading
- Worked with big data from Blackrock Aladdin including green packages, nuggets, XML for various fixed income instruments, Equities and other instruments like options, spreads, Multileg/Multi sleeve securities/ synthetic securities (multiple sleeves forming one portfolio)

- Analyzed big data from CRD, Aladdin, Factset, Bloomberg, Morningstar, and Lipper to further perform detailed analysis using data extraction through SQL and analyzed with Excel to present data to various stake holders of the risk management committee of Morgan Stanley.
- Analyzed holdings data from CRD which loads into Barra for firm wide risk exposure
- Analyzed holdings data from which come from Blackrock Aladdin on EV's tables in the database for position breaks
- Analyzed data which gets loaded into Eagle pace system, which is a data warehouse and cross verifying it with Eagle Star (accounting tool)
- Translated and present project concepts into effective visual flow diagrams and architectural which clarify design elements for both business and technical audiences using VISIO and Balsamic.
- Performed end-to-end Dev and UAT testing along with efficient project management as an analyst.

Corporate Actions:

- Part of a corporate actions team which deals with automation of corporate actions events from Mandatory, Voluntary and Dividend phases.
- Analyzed, wrote clear and concise requirements, and performed testing for the migration of an inhouse corporate actions system to a vendor based corporate actions system for both mandatory and voluntary events.
- Liaised with an external vendor (Broadridge) to align with the development process for the requirements written.
- Part of the End-to-End testing process to make sure corporate actions events are STP.
- Hands on experience with European regulations like 14e4 and SRD II by working with Business Stake holders/Compliance.
- Hands on work with Data retention/Audit/PII data.

Business Systems Analyst 02/2021 to 08/2021

Charles River Development (CRD), A State Street Company, MA, Benchmark Indexes / Performance / Front Office Product Management:

- Part of the Front Office Product Management team which provides benchmark solutions with various aspects by utilizing the CRD OMS(CRIMS) for their trading activity. It involved being a part of the Alpha project at State Street as all systems/applications at State Street get their data funneled in to CRD through this Alpha project. It also involved working with other clients to get their benchmark data from their respective benchmark data vendors (Bloomberg, Refinitiv, Market Axess), and enable CRD to fetch those data to consume it and make it available for trading through the CRIMS system, hence enabling all front to back market data through CRIMS for their trading purposes
- Performed requirement gathering with several clients (portfolio managers and other front office stake holders) to understand how they currently receive benchmark data from vendors and perform analysis on their sample files.
- Dealt with CRD's codes related to workflow rules, functions, results set
- As a part of testing, set up accounts in Manager Workbench to test all pre trade compliance rules for trading activity
- Performed analysis on various instrument types – Equities, Fixed income, Cash and FX
- Performed client onboarding and analysis for multiple combinations – existing vendor and existing client, existing vendor and new client, new vendor and existing client, new client, and new vendor
- Performed end to end feed connectivity from clients/vendors to CRD using Direct FTP connectivity mode, and HUB mode (using staging server)

- Performed detailed analysis to study different vendor files and documents to understand various calculations (formulas used), to later consume them and create mapping specification documents to map data from vendor files to the corresponding columns at the CRIMS database
- Part of the entire implementation from requirement gathering, analysis, mapping, ETL logic set up through Kettle jobs and loading data into CRIMS data model
- Hands on working experience of various versions of CRIMS from 19r3 to 21r2, with RTAPI functions upgrades and workflow rules
- Involved in UAT testing until the client installer package (CIP) of CRIMS is delivered back to the client

Business Systems Analyst 04/2019 to 02/2021

Brown Brothers Harriman, Core System Data Migration/ OMS/ AML Project:

- Part of the Front office team at BBH dealing with Trading venues, OMS (CRD's CRIMS), Vendor implementation, Contributed to the Front, Middle and Back-office phases of the Trade life cycle.
- Apart from the above, have also been a part of building and enhancing other crucial applications such as Front- end trading (OMS), Securities lending HUB, AML one for AML compliance.
- Developed clear, concise methodology documents (BSD, BRD), which required proficiency in interviewing skills, workflow analysis, dataflow diagramming, screen design, functional design.
- Performed Impact analysis for onboarding the new data management system and retiring the existing one and work with 3rd Party vendors like DTCC, Loan net.
- Performed analysis and mapping for decommissioning Bloomberg and market access as the market vendor and onboarding Refinitiv as the new market data vendor, further, to analyze all communication protocols like FTP, API.
- Performed analysis and mapping on a large data destruction exercise, dealing with data masking of PII data (personally identifiable data) with regards to GDPR and NYDFS cyber security regulation.
- Led a multi department AML-P65 compliance testing, and prepared test scenarios and documented the results on test workbooks for AML compliance with extensive testing and evidence capture of SWIFT messages.
- Maintained issue logs; coordinated and supported communications surrounding both systems and user acceptance for assigned projects (Next generation Trading, Front End Trading, Securities Lending HUB (client reporting tool), Anti Money Laundering HUB).
- Established thorough project management by handling a team of 6 people (4 developers, 1 QA and 1 analyst) in both Boston and Krakow (Poland).
- Experience with 3rd party cloud-based web services – AWS (components: S3, EC2, IAM, VPC).
- Worked with both OMS(CRD) and EMS even for niche subjects like dark pool trades, IOI(indication of interest). Fixed income trading venues derived through Market Axess.
- Adhered to the policies of AGILE and managed daily stand-ups, sprint retrospectives.
- Performed data analysis via SQL to solve problems and facilitate designs.
- Performed efficient management of JIRA tickets (creation, modification, follow-ups, notes).
- Proficient in XML messages and understanding the branching concepts in XML as many different types of messages were sent in XML format.

Senior Business Systems Analyst 10/2016 to 04/2019

State Street Corporation, MA, Custodial Banking: Investment Management Services (SWIFT) / DataGX Project:

- Part of State Street's middle office automation team(Investment management services) which handles multiple projects across domains - One of the significant project's was providing the End-to -End(E2E) on boarding(automation) of security and settlements trades from Investment

banking/Asset management firms, providing extensive coverage on various financial instruments like Equities, Cash transfers, Foreign Exchange transactions, transactions of treasury products like Fixed Income Securities, Options, Futures, Derivatives and Money Market Instruments and making sure they settle with custody/accounting services with respect to SWIFT. The other was a large project called DataGx(usage of an ETL-Data warehouse integration tool), which involved integration and transformation of transactional and reference middle office data for client consumption and security settlements.

- Worked on business analysis, project management and functional testing activities.
- Worked with messaging standards including SWIFT, FIX, XML.
- Worked with analysis and mapping for conversion of different inbound messages to SWIFT (XML to SWIFT) in accordance with ISO 15022.
- Hands on work experience with various SWIFT messages like cash (MT103,202,292, 202 COV) & notifications (MT940/MT950), FX (MT 30X – MT304,393), securities settlement messages (MT 54X), exposure to Fedwire mapping using ABA codes.
- Hands on experience with MiFID II and BASEL III
- Worked with SWIFT messages with US settlement locations (DTCC, FED), and with international settlement locations like Euroclear
- Onboarded several clients in the EMEA, APAC and NA regions via daily kick off calls into State Street's custodial systems.
- Working knowledge of SFTP, Secure transport, Secure Email modes of communication establishing bridge between State Street and Client.
- Worked with ADX messages, Nuggets from Blackrock's Aladdin, CRIMS XML from CRD and mapped destination fields leveraging these messages for Fixed income securities settlements (IG bonds, corporate bonds, warrants).
- Worked with multiple phases of an OMS like CRD(CRIMS) in areas such as order booking and execution, record keeping, corporate actions, accounting, and custodial services.
- Acted as the central point of contact for new Investment Managers onboarding, following the Agile Kanban methodology

Education and Training

Master of Business Administration: IT Ottawa University, KS

Master of Science: Business - Finance Virginia Commonwealth University, VA

Bachelor: Computer Engineering Anna University, India