

Contact

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Top Skills

Data Strategies
Capital Markets
Fixed Income

Vikas Puri

Data and Analytics Executive- Financial Services
New York City Metropolitan Area

Summary

Accomplished technology leader and entrepreneur with extensive experience in the financial industry in managing technology strategies and solutions. Proven history of leading with an entrepreneurial management style and strategic thinking with an ability to take a vision from concept to reality through focused execution. Demonstrated ability to develop and manage multiple programs by empowering diverse teams of project managers, software developers, and quantitative analysts.

In-depth knowledge of Credit Risk, xVA/CVA, IBOR/SOFR, MBS/ABS/CMBS, CMO, Whole Loans, CDO/CLO, and Derivatives in the area of Credit Risk, Pricing, Securitization, Structuring, Servicing, Regulatory, Research Publication, Collateral Analytics, Pre-Trade Analytics and Mortgage Litigation & Regulatory Reporting.

Envisioned, Designed and Managed several state-of-the-art data analytics platform from ground-up using Big Data Technologies, Cloud Computing, Advance Data Visualization and Machine Learning for risk, collateral, pricing, research, pre/post-trade, regulatory and legal related business needs.

Built several high performance global technology organizations from ground up.

Technologies Used: Oracle Exadata, Hadoop, AWS, Sybase, SQL server, HTLM5, Map/Reduce, Spark, Python, Adobe Flex, Tableau, MSBI, Vertica, ParAccel, Netezza, Data Lakes, DB/BI, ETL, Hives, Pigs, Palantir, DataRobot etc.

Experience

PGIM Fixed Income

Head of Data Strategy, Engineering, Cloud and Analytics

April 2023 - Present (8 months)

United States

Accountable for all data, analytics and cloud data technologies for the PGIM Fixed Income. Responsibilities include Data Strategy, Cloud, Governance, Architecture, Engineering and Analytics.

PGIM Fixed Income is an \$981B investment management firm with some 1000 institutional clients globally and offices in Newark, London, Tokyo, Singapore and Amsterdam. Managing over \$1.5T of client funds, PGIM is one of the top ten asset managers by AUM globally.

Bank of America

Director - Head of xVA / Credit Risk Data Technology / Data Analytics
March 2015 - June 2021 (6 years 4 months)

New York

Head Data Platform, Data Strategy, Data Analytics, and Reporting Platform. Manage global Credit Risk/xvA data and data analytics platform supporting the Trading, Market Risk, Finance, Regulatory, Quant and Product Control Groups.

Laid out big data and data analytics strategy for CPM/xVA which included evaluating big data technologies, data architecture, data visualization, reference/market data, data governance, sourcing, processing, and distribution.

Managed rebuilding of xVA Data and Analytics Platform, evaluated various data technologies, integrated many new products and business processes, reduced data processing time by 75%, and reduced data redundancy, \$M hardware saving, reduced BAU cost significantly.

Identified automation opportunities, increased team efficiency, reducing staffing needs 25%.

Liaison with Enterprise Risk, Data and Control organization to align with broader data strategy and push Credit Risk agenda for enterprise-wide initiatives.

Products/Processed covered: Counterparty Portfolio Management, xVA, UMR, Credit Risk, CCAR, IBOR/SOFR, OTC Derivatives and more.

JPMorgan Chase

Executive Director - Head of Data and Trade Analytics Platforms

March 2008 - September 2014 (6 years 7 months)

Greater New York City Area

Head of Data, Pre/Post-Trade Analytics and Client Facing Platform for Securitized Products which includes SPG Data Services, Pre-Trade Analytics, Collateral Analytics, & Mortgage Litigation Technology Teams. Managing 50+ members high performance teams globally with budget in excess of \$20M.

Strategized, Built and Launched the Client Facing Platform for Securitized Products and delivered several new applications such as SPG real-time Market Monitors, New Issuance, Offerings, BWIC, Collateral Insight and 1st version of new Mortgage calculator.

Laid out cross-product data and pre/post trade analytics strategy for GEM scalable to all Fixed Income products and FX, it included building Big Data Platform, Real-Time Tick and Market Data Integration to E-Trading Platforms, on-Demand high volume data aggregations, Operational and Regulatory Reporting.

Envisioned, Strategizing and Building Big Data and Business Intelligence Platform for Securitized Products.

Built and managed brand new 20+ members technology team to build technology platform for Mortgages related litigation resolutions. This platform helped Litigation teams across organization to assess the risks and ability to analyse historical trade, collateral and securitization data for mortgage securities issued by JPM and heritage organizations.

Bear Stearns

Managing Director - Managed Data and Collateral Analytics Platform

September 2004 - March 2008 (3 years 7 months)

Greater New York City Area

Manage Data Services/ Analytics, Collateral analytics - Financial Analytics and Structured Transactions(FAST) Group

Architected, managed and built a new Collateral Processing/Management platform for Mortgage Trading Desk to Bid, Analyze and Securitize collateral for RMBS and ABS securities. This new platform enabled traders to handle much higher bid volume, price the loan portfolios more efficiently/ faster and helped in securitization process.

Built a Collateral Analysis (CAARS) tool tools for research and clients to analyses portfolios of loans and bonds historically based on prepayment, delinquencies, losses and other 250+ current and original attributes in very intuitive and dynamic fashion.

Built Asset Analysis and Management tool for distress assets and service portfolios.

Built CDO Analyzer to aggregate and analyze underlying collateral for CDOs and find the exposure based on market and rating actions.

Built several other applications related to Loan Due-Diligence, Rating Analysis, Portfolio Analysis and Model Analysis.

Merrill Lynch

Consultant - Sr. BI/Data Architect - Fixed Income/ Equity Research
December 1999 - August 2004 (4 years 9 months)

Greater New York City Area

Tata Steel

Officer

July 1996 - April 1998 (1 year 10 months)

Tata Steel is a leading industrial firm and steel manufacturer in India. I joined Tata Steel as one of the Graduate Engineer Trainee selected from premium colleges across India for Tata Steel's highly regarded and prestigious Graduate Engineer Development program.

Education

National Institute of Technology Jamshedpur

Bachelor's Degree in Engineering