

MAITHRI CHENNA

970-914-1984 • maithri.chenna22@alumni.colostate.edu • [linkedin.com/in/maithric](https://www.linkedin.com/in/maithric) • github.com/maithrichenna1

SUMMARY

Analyst with expertise in market risk, liquidity risk, and financial modeling. Strong background in VaR, stress testing, back testing, and leverage analysis. Skilled in Python, SQL, and Excel to develop risk analytics, automate reporting, and optimize financial decision making. Proven ability to collaborate across teams to improve risk governance, regulatory compliance, and portfolio risk management.

EDUCATION

M.Sc., Financial Mathematics

May 2022

Colorado State University, Fort Collins, CO

College of Business

Relevant coursework: Quantitative Methods, Advances in FinTech, Financial Modeling and Alternative Investments

SKILLS

Financial Analysis: VaR, Stress Testing, Backtesting, Liquidity Risk, Leverage Analysis

Financial Tools: Microsoft Office Excel (Advanced), Tableau, Refinitiv, Bloomberg, Tradeweb, FactSet

Programming & Data Analysis: SQL, R Studio & Python

Automation & Process Optimization: Workflow Automation, Financial Modeling, Data Reconciliation

PROFESSIONAL EXPERIENCE

Analyst- Analytics/ IRRM, San Jose, CA: Bayview Asset Management

Aug 2022 – Present

- Monitored and reported market risk metrics, including VaR, stress testing, and backtesting, ensuring portfolio risk alignment with investment strategies.
- Developed Python- and SQL-based risk analytics dashboards to improve liquidity risk tracking and reporting.
- Conducted liquidity risk assessments on mortgage-backed securities, analyzing cash flow impact and leverage exposure.
- Oversaw daily margin calls across all funds for a \$20.2 billion AUM portfolio, ensuring adequate risk mitigation and liquidity management.
- Delivered daily, quarterly, and annual P&L and DV01 reports to VPs, Managing Directors, and Portfolio Managers, providing key insights to support strategic decision-making and financial planning.
- Partnered with cross-functional teams (Middle Office, Accounting, Portfolio Management) to streamline reconciliation, trade settlement, and invoice payments.
- Partnered with risk and compliance teams to enhance governance and SEC derivatives reporting.
- Shared best practices to enhance team efficiency and fostered strong relationships with colleagues.

Senior Product Analyst, Telangana, India: FactSet

Jan 2020 – Aug 2021

- Optimized regression testing workflows, eliminating redundant processes and enhancing efficiency by 25%.
- Caught bugs by analyzing the results/ changes caused due to code changes during Mainline regression testing.
- Developed SQL queries to streamline enhancement testing, reducing turnaround time for client reports.
- Handled Analytical queries from clients, as a curator, and delivered quick and reliable solutions to the clients.
- Worked on projects which required rigorous analytical impact testing on Enhancements.

Bank Loans Analyst, Telangana, India: Invesco

Sep 2015 – May 2018

- Collaborated with trustees, agents, and closers to resolve cash and position reconciliation breaks, ensuring accurate financial reporting and timely settlements.
- Resolved trade settlement delays by proactively following up with third parties.
- Designed NAV analysis report which facilitates portfolio managers understand the NAVs trend.
- Reconciled and investigated monthly collateral loan obligations (CLO) compliance reports to facilitate smooth compliance reporting.
- Analyzed and validated financial reporting schedules to ensure accuracy, supporting auditors and regulatory compliance.

PROJECTS

Data-Driven Analysis of MSR Hedging: Evaluating Mortgage Backed Securities (MBS) Pool Buying

In Preparation for Submission at Financial Analysts Journal, 2025

- Conducted quantitative analysis on MBS pool purchases as a hedge against MSR prepayment risk.
- Evaluated historical data to compare MBS pool performance with TBA hedging in stabilizing cash flows.

Inceptive Investors: Honorary Thesis on Investment behaviour

Mar 2015

Analyzed early-career professionals' investment preferences using predictive modeling.

- Designed and executed a structured survey to analyze investment preferences among early-career professionals, evaluating risk appetite, asset allocation tendencies, and behavioral biases.
- Developed predictive linear regression models to quantify the impact of demographic and psychological factors on investment decisions, addressing key research gaps in investor behavior.

OTHER WORK EXPERIENCE

Teaching Assistant, Fort Collins, CO: Colorado State University, (20 hours/week)

Aug 2021 – May 2022

- Provided clear and concise explanations of financial concepts, enhancing student understanding and engagement for courses Personal Finance & Investing (FIN 200) and Risk Management & Insurance (FIN 342).
- Evaluated student assignments and provided detailed and constructive feedback to enhance learning.
- Collected data and proofread finance research journals for accuracy and clarity before submission.

Bank loans Analyst (Intern), Denver, CO: Invesco, (20 hours/week)

Jan 2022 – Apr 2022

- Collaborated with trustees and agents to resolve reconciliation breaks via root cause analysis.
- Assisted in reporting and tracking syndicated bank loans for compliance.

AWARDS, CERTIFICATIONS & INTERESTS

AWARDS: Blue Ribbon – FactSet (2020), Lions Lair Finalist – Invesco, Appreciation – Invesco (2016, 2017)

Certifications & Training: Financial Planning & Analysis (FP&A) by CFI, FRM Part 1 Candidate