Manoj Veluchuri

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Education



Data Science & Engineering BITS Pilani (2018 - 2020)



Computer Science & Engineering JNTU (2001 - 2005)

Certifications

Certificate in Quantitative Finance - CQF Institute

Project Management - IIT Delhi

NCFM Securities Market – NSE India

NCFM Derivatives Market – **NSE India**

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SCJP - Sun Microsystems

SCWCD - Sun Microsystems

Literary Work

Stock price prediction using Sentiment Analysis augmented with Technical Analysis – Thesis & Software

Pricing Interest Rate Derivatives using Heath-Jarrow Merton Model – Thesis & Software

Pricing Hedged Exotic using Uncertain Volatility – Thesis & Software

Technical paper on Neural Networks and Fuzzy Logic in a National Level Technical Symposium.

About Me

Masters in Data Science, passionate about data, solid scientific programming and team leadership skills. Proven track record aligning technical solutions with business needs. Adept at cultivating relationships with key stakeholders, executives, and business users across all business areas to determine high-level requirements; accurately distill information for technical teams.

16+ years of Professional Experience

Vice President (JPMORGANCHASE)

Lead Business Analyst (NOMURA)

Systems Analyst (SMARTSTREAM)

Business Analyst (NOMURA)

Apr 2008 to Dec 2012

Programmer Analyst (SYNTEL)

May 2016 to Till Date

Feb 2014 to May 2016

Dec 2012 to Nov 2013

Apr 2008 to Dec 2012

Skills

Technical: Java/J2EE, JavaScript, AJAX, Servlets, JSP, Spring, Hibernate, log4j, Ant, Maven, angular, NodeJS, Micro services, Spring Boot, AWS, Kafka, JSON, XML, HTML5, Bootstrap, PL/SQL, Oracle, Mongo DB, Compass, Visio, UML, Excel, ETL, OOPS, GIT, Bitbucket, JIRA, Agile, cucumber, Shell Scripting, UNIX, Linux, PSI/VSI, AWS, Apache tomcat, Python, pandas, NumPy, scikit, keras, TensorFlow, AI, ML, DL, NLP, ANN, RNN, CNN.

<u>Functional:</u> TDD, SDLC, DevOps, CI/CD, Business Analysis, Systems Analysis, Gap Analysis, Scrum, Agile, Emerging Requirements Resource planning, Testing Orchestration, Requirement Elicitation, Functional Specifications, Data Modeling, Good written and verbal communication, Technical Design Documentation, Sequence, use case and class diagram. Regression, Classification, Supervised & unsupervised learning, clustering, association & recommendation, Information research, sentiment analysis

<u>Domain:</u> Client /Counterparty on-boarding, Reference Data (Pre and Post Trade), Investment Banking, Trade Life Cycle, Equities, Fixed Income, Derivatives, Indices, Credit Ratings - Moody's, S&P, Fitch, Legal Entity (LEI), Trading Accounts, Trading Books, Settlement Instructions, Trade Confirmations, Holidays, Reporting Calendars, Clearing agents, ISO, SwapsMonitor, AVOX, Bloomberg, Reuters, Exchange data, OTC data, OMGEO Alert, Regulatory reforms – Volcker, Basel III, MIFID, MIFID II, EMIR, FATCA and Dodd-Frank, BCBS-239, BCBS-261, Quantitative Finance, Derivatives pricing, Stochastic calculus, Monte Carlo simulations, Black-Scholes, HJM.

Experience

Vice President (JPMORGANCHASE)

May-2016 to Till Date

India Lead for Finance Reference Data and CDO representative for Pricing & Finance Tower.

- Currently managing BoW for Finance refence data projects, actively contributing to the
 application development. Providing technical leadership to the RDHP platform with a
 particular focus on cloud adoption, high availability, performance, scalability, resilience
 and maintainability
- SDLC lead for Pricing & Finance Tower experienced in all phases of the Software
 Development Life Cycle (SDLC) with specific focus on the build and release and quality of
 software with parallel development across regional teams,
- Agility lead Implemented Scrum reboot that enabled team align to better agile practices
 enabling them to be more productive while being able to deliver quality code. Adherence
 to Agile release process active scrum master for RDHP application. Working closely with
 Product Owners, business stakeholders to plan and execute the Book of Work for RDHP
 platform
- Information Architect responsible for creation and maintenance of Logical Data Model (LDM) of Common Master application, working closely with the architecture teams to capture the flow of definition to distribution of all Critical data Elements (CDEs) in scope of the application.
- Application Owner responsible for ensuring the application is secure from Cyber threats like Cross-site scripting, SQL injection etc., and responsible for overall application health and platform upgrades.
- Have successfully managed the people engagement work stream for India Corporate
 Technology and have introduced various initiatives like monthly newsletters, Knowledge
 Management Speaker series etc., planning and execution of hub activities like Team
 outings, Employee appreciation week etc.,
- Part of Committee for identifying AI/ML use cases and contribute to discussions/ideation on applicability of such data science models to projects in our tower.

Lead Business Analyst (NOMURA)

Feb-2014 to May-2016

Domain: Reference Data including Equities, Fixed Income, Derivatives and other asset classes as well as Issuer/Legal entity data, Client Onboarding, Data Governance, Data Maturity Model, Data Quality Strategy, BCBS 239, BCBS 261, Initial Margin, Variation Margin.

- Managing a cross regional team catering to the reference data needs of Front Office systems.
- Planning and execution of Book of Work for Reference Data requirements under Global Margin Calculation requirements provided by the BCBS-261 program for non-centrally cleared OTC derivatives.
- Analysis for data needs of Margin processing like Issuer and Issue ratings, Issuer Sectors, Issuer groups, Close Links, Concentration limits, Wrong way risk etc., for Margin processing and haircut calculations.
- Adherence to Agile release process with optimal resource management.
- Analysis on reference data required for regulatory reporting like EMIR, FATCA.

- Analysis on Legal Entity matching across divisional Ref data applications under BCBS-239 program. Analysis of Bloomberg Fixed Income, Per Security, Credit Ratings, and data modeling.
- White paper on pathway from an analyst to thought leaders, adaptable to current work environment.
- Involved in discussions on data governance and feasibility study on data stewards.
- Analysis and consultation to business groups on GLEIS (Global Legal Entity Identifier System);
 LEI Federated approach ROC, COU, LOU.
- Engaged with third party consulting group in their engagement to benchmark and recommend best data quality strategy and practices.

Systems Analyst (SMARTSTREAM)

Dec 2012 to Nov 2013

Domain: Reference Data Utility (now being referred as SPR-ed), Reference Data including Equities, Fixed Income, Derivatives and other asset classes as well as Issue/Legal entity data.

- Analysis of AVOX Legal Entity data, corresponding data model design and architectural improvements.
- Analysis of Bloomberg Fixed Income, Equity, Per Security and data modeling.
- Analysis and design of data model to host Credit ratings from major rating agencies like S&P, Fitch and Moody's.
- Requirements elicitation of reference data needs of new clients being on boarded onto the utility model.

Senior Business Analyst (NOMURA)

Apr 2008 to Dec 2012

Domain: Global Reference Data including Client, Account and Product data, Data Quality initiative, Trading Accounts and Settlements, Corporate Actions. Dual Key Elimination, NCLAVE (Nomura Client Account Validation Engine)

- Analysis on Client Onboarding process, KYC, Compliance.
- Strategic analysis between different regional systems to establish a Golden source for Reference data. Functional Specifications documentation to depict the process for dual key elimination between the identified systems
- Initiation and implementation of data quality management process by acquiring and housing Informatica IDQ product. Analyzing business requirements to enable the team and self to create rules, mappings, profiles. Identifying Scorecards and reporting requirement for MIS and auditing purposes.
- Analyzing business requirements to understand the feasibility of such request and negotiating with users on what is possible. Synonymous with production support for users.
- Responsible for migrating corporate actions dev work to India, formerly done only in Europe, for an application meant for scrubbing CAs from Fidelity against SWIFT.

Programmer Analyst (SYNTEL)

Dec 2005 to Apr 2008

Domain: Operations, Compliance and Legal support; OFAC and KYC

- Involved in TAD Documentation in design phase of SSTL
- Developed custom Tag Library that is intelligent to understand the context of its usage.
- Responsible for maintaining the underlying framework embodied over the existing Struts framework, which was enhanced to reduce appreciable rework in implementation. Engaged third party vendors for OSA reconciliation component development.