

ACADEMIC QUALIFICATIONS

Examination	Year	Board/University	Percentage
B.E.(Instrumentation and control Engineering)	2013-2017	Netaji Subhas Institute of Technology, Delhi University	70.45
Class XII	2013	CBSE	89.60
Class X	2011	CBSE	89.30

EXPERIENCE

Associate Consultant, (Risk Advisory), Ernst and Young

Jun 2018- Present

Portfolio **Stress Testing** of different asset classes (Equity, FX, etc.) for a top Investment Bank

- Working with stakeholders, traders to determine the **Profit and Loss** of an underlying asset in market under stressed conditions
- Optimized template for weekly KPI using **SQL**, **HUE** and **Excel** catering to PNL numbers due to Greeks for **Equities** and **FX**, reducing process time by 50%
- Enhanced the week over week **Completeness and Accuracy** analysis for Global Equity Derivatives using **Tableau**
- Implementation of Scenario design and Shocks Calibration to compute **Greeks** for Asset classes at **Trade Level** and **Bank Level**

Risk Analyst, Evalueserve, Gurugram

Jun 2017- Jun 2018

Model Development Testing and Documentation of **derivative** pricing models based on Equity for a top global investment bank

- Working with front office Quants, understanding the features of particular **exotic product** end to end and deciding various test plans required as per **MDDT** regulatory requirements
- Implemented various model validation test namely benchmarking, limiting, hedging, convergence, stress etc. on **Monte-Carlo** based and Analytical models to calculate the contract price and **Greeks** under various market scenarios using **C#** and **N-Unit** testing framework
- Verified **C#** results for various tests after recreating the results in **GEDI**, Microsoft Excel Extension based in-house product
- Developed model analysis reports catering to the test plan and reporting various shortcomings and issues faced in the testing
- Documented final test results according to **MDDT** requirements using **LATEX** tool for Pdf generation
- Certified for completing Internal **Quantitative Finance Program** covering basics of **Time Value Money**, **Index** and **Derivatives** with an overall cumulative score of **(60.5/100)**

Business research, Hello Travel, Indiamart, Noida

Jan 2016

- Prepared a project report which included various parts of India for tourism purpose in about **1000 research questions**
- Performed a benchmarking study on different venues of India by studying **market parameters** to **increase the business** of the firm

Impact: Company increased business by **30 percent** during that season; received letter of appreciation for my efforts**Hard Skills:** - MS Office (Excel, Word etc.), C, SQL, Tableau, HUE, LATEX and MATLAB

PROJECT AND TECHNICAL SKILLS

Blood Glucose Control, NSIT

Oct 2016-May2017

- Prepared a project report describing the variation of **Glucose level** in human body
- Analyzed the variation of glucose level by implementing the **CONTROL SYSTEM** Differential Equations in **MATLAB**

Impact: Successfully able to achieved the desired glucose level by **Open loop** and **Close loop** control system method

POSITION OF RESPONSIBILITY

Sports Secretary, NSIT

2015-2017

- Responsible for **Sports and Fitness program** of over 3000 students; among **7(out of 750)** in the batch to be selected
- Instrumental in **strategizing** the **Winter Sports** and **Annual Sports Meet** for **students** to get out of their hectic schedule
- Co-organized **first** ever sports fest "**Triquetra**" of all professional institution of **Delhi NCR**

Director of Community Services, Rotaract Club of NSIT Regency

2015-2017

- Co-lead a team of **400+ students** in more than **25 events** spread across the two years
- Collaborated with **NGOs:** Jaagriti, Anugrah Foundation, Earth Savior's Foundation, RYLA, Don Bosco
- Initiated **Savera**- A newsletter to articulate the events organised by our club, along with articles on social issues

Event Organsier, Moksha, Annual cultural fest, NSIT

Mar 2014

- Co-Organsied **Delhi Quiz**, **Sports Quiz** and Online **Video dubbing** events witnessing participation of **500+ students** from Delhi NCR
- Generated grants of **35,000 INR** from large corporations such as **BOI** and **Gopaljee** for the event

ACADEMIC DISTINCTIONS

- Awarded **Student of the Year** for being disciplined, most consistent performer in academics and co-curricular activities **2013**
- Selected among **5**, in the batch of **450+** candidates for the **Ramanujan Mathematics Olympiad** **2012**
- Secured **BRONZE** medal in school at **International Mathematics Olympiad** **2010**
- Awarded **Merit scholarship** for academic excellence for three consecutive years
- Holder of **Math's Scholar Award** for scoring over **94 %** for **5** consecutive year

EXTRA - CURRICULAR ACTIVITIES & ACHIEVEMENTS

- Awarded "**Man of the match**" against **ALBERTON CRICKET CLUB (SOUTH AFRICA)** representing **NSIT (INDIA)**
- Part of Award winning delegation to **TWARAN, 2016** at **IIITM Gwalior** with bagging overall **2nd** spot across the country; **Winners** in **Cricket**, **Silver** medalist in **4*100** relay; Semifinalist in Cricket at **IIT BHU Sports fest**, **SPARDHA 2015 & 2016**
- Selected for **Ozone Layer Quiz Competition** organized by **Ministry of Environment And Forest**