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Desigan Reddy

OBJECTIVE

Risk Analyst and Fixed Income Dealer with over 10 years of experience working in the financial services industry.

EXPERIENCE

Fixed Income Dealer

Futuregrowth Asset Management

Cape Town, Western Cape

May-2015 - Currently

Trade execution on behalf of Portfolio Managers.

Trading across multiple asset classes and instruments which include: cash, money market, fixed income and derivatives (swaps, futures, options).

Identify potential trade opportunities in the market.

Enhancing trading related processes and systems.

Provide input for investment presentations and decisions.

Assisting with Quantitative research and analysis.

Assisting with client report backs.

Risk Analyst

Old Mutual Specialized Finance

Cape Town, Western Cape

April-2014 - April-2015

Support quarterly client and mandate reporting activities.

Undertake projects to enhance risk management methodologies and to add value to OMFN's ALM offerings.

Model new and existing trades and instruments in Excel and Riskwatch (Risk system).

Analysis of interest rate dynamics and any other dynamics underlying OMFN's ALM offering.

Devise and simulate trading portfolio optimization strategies.

Performed daily collateral margin calculations and management.

Quantitative Analyst

Absa Capital

Johannesburg, Gauteng

March-2013 - March-2014

Maintaining and updating procedure documents on Potential Future Exposure (PFE) calculations.

Investigate PFE exception breaches.

Producing various reports on PFE utilization and trends.

Interacting with the trading desks and various other stakeholders on the PFE calculation of various structures deals.

Market Risk Analyst

Nedbank Capital

Johannesburg, Gauteng

February-2007 - February-2013

Produced risk reports relating to the VaR utilization and risk limit exposures (Stress and Scenario limits).

Worked on building and maintaining various financial models to evaluate different financial instruments (FRN's, Fixed Rate Bonds, FRA's, Swaps, Options, etc...).

Involved in validating, monitoring and updating various illiquid single name credit default spreads.

Assist in monitoring the bank's liquidity position.

Produce various month end and quarterly reports on the performance of the trading desks as well as other ad-hoc reporting.

EDUCATION

Master of Commerce Degree

University of cape Town

Cape Town, Western Cape

2018

MCom: Specializing in Finance and Risk Management

Bachelor of Science Honors Degree

University of Kwa-Zulu Natal

Durban, Kwa-Zulu Natal

2006

Financial Mathematics

Bachelor of Science Degree

University of Kwa-Zulu Natal

Durban, Kwa-Zulu Natal

2005

Actuarial Science and Statistics

Chartered Financial Analyst

CFA Institute

Johannesburg, Gauteng

2012

CFA Chartholder

Financial Risk Manager

Global Association of Risk Professionals

Johannesburg, Gauteng

2012

FRM

ACI Dealing Certificate

ACI Financial Markets Association

Johannesburg, Gauteng

2010

ACI Dealer

Registered Persons Exams

South African Institute of Financial Markets

Johannesburg, Gauteng

2010

RPE Exams

Senior Certificate

Port Shepstone Secondary

Port Shepstone, Kwa-Zulu Natal

2002

Matric pass with distinction

SKILLS

Microsoft Office (word, powerpoint, excel), VBA Programming, Riskwatch Experience, Analytical, Problem Solver, Quick Learner, Driven, Disciplined, Responsible, Team Player

