

RKG

Fake Address

999-999-9999 | rkg_fake@uwaterloo.ca

EDUCATION

University of Waterloo

Bachelor of Mathematics, Financial Analysis Risk Management(Grade: 81%)

Waterloo, Canada

Expected: April 2016

Society of Actuaries

Exam Probability: (9/10)

Exam FM: (9/10)

PROFESSIONAL EXPERIENCE

Big bank

Jr. Quantitative Intern, Variable Annuities Hedging

August 2014 – Present

- Generated Greeks at VaR and volatilities for purpose of daily dynamic hedging
- Developed a model validation tool for stochastic interest rates and scenario projections
- Prototyped a Hull-White 2 Factor calibration on Matlab used for model validation
- Analyzing VA book's hedge position and advising trader on how to increase hedge efficiency

Big bank

Accounting Intern, Canadian Banking

Toronto, Canada

September 2013 – April 2014

- Analyzed large data for implementation of new general ledger using SQL
- Developed and updated existing financial models using Excel and VBA
- Performed OSFI, Bank of Canada, and SEC filings
- Created models to value GIC Portfolios of ING (Scotiabank acquired ING Direct)
- Constructed SOX risk matrices for various business lines in compliance with IFRS and CGAAP
- Assisted in preparation of loan loss models

University of Waterloo

VP Finance, Math Society

Toronto, Canada

April 2013 – Present

- Performed Capital Budgeting for activities planned by society
- Negotiate funds to be distributed among society's clubs
- Mentored younger students by holding Excel and VBA tutorials

Aneal Thansingh Chartered Accountant

Junior Accountant

Toronto, Ontario

May – August 2012

- Developed business plans and projections of financial statements
- Performed bookkeeping and made bank reconciliations using Quickbooks
- Performed accounting related year ends for clients

SKILLS AND ACTIVITIES

Technical Skills: Access, VBA, SQL, SAS, R, Matlab, CUDA C

Activities: Working out, Hiking, Toastmasters