**Lauren Moore**

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Investment Banking Professional with CFA, FRM & CA qualifications and experience in Risk Management for multiple asset classes.

# PROFESSIONAL QUALIFICATIONS

* **CFA Level - 3** from CFA Institute in June 2019
* **FRM (Part 1 & 2)** from GARP in May 2017
* **CA** (1st Attempt) from Institute of Chartered Accountants of India in November 2015

# PROFESSIONAL EXPERIENCE

# Deloitte

## Scenario Design Consultant Apr’24 – Present

* Supporting the development of scenario narrative and keeping relevant existing scenarios for the RRP programmed, as external conditions evolve and to ensure that material risks and exposures are captured
* Involved in supplementing the use of the models with qualitative experienced judgement, which references stress events that have occurred in the past and brainstorming how the markets and economy may plausibly react in the future in line with the scenario narrative
* Helping to drive syndication and agreement on stress scenario assumptions with the Economists, Risk Managers and Model owners across all the asset classes
* Run the quarterly RRP process to update paths and shocks in downstream templates if RRP scenarios get recalibrated

# Bank of America

## Analyst, Investment Risk Aug’19 – Mar’24

* Developing Market Risk models using Excel VBA for multiple asset classes like **Fixed Income securities**, **Exotic derivatives** and **Equities** for portfolio Capital impact
* Defining parameters for each model mainly **Asset Liability** models according to the internal requirement and testing the parameters once model development is done
* Validating model calibration and model robustness using defined **Backtesting** and **Stress testing** parameters
* Analyzing model data for Risk decision making and presenting to the higher management
* Calculation of **Risk analytics** and **Option Greeks** for the securities in different funds issued by the hedge fund
* Analysis of model data for recommendations to the hedge fund to reduce duration gaps in asset and

liability

* Presentation and Reporting of the risk analytics data to the internal investment committee and regulatory reporting for the funds and investee companies
* Streamlining and improvisation of data presentation and report preparation process to ensure highest level of data accuracy and effective data provision
* Delivering timely and accurate Risk Models to the Risk Managers and front-end users for decision making

# JP Morgan Chase

## Market Risk Analyst Apr’17 – Aug’19

* Preparation of Global Consolidated Market Risk Reports for regulatory submissions
* Calculation of **Market Risk Capital** & **RWA** numbers for the Bank and its legal entities using VaR and **Expected Shortfall** to be used in Financial Statements and Regulatory Submissions
* **Marginal Impact Analysis** of Businesses and Risktypes on **VaR** for the Bank using **Sensitivities**, time series data and spot positions
* **VaR Component Analysis** using multiple parameters set by the internal Risk management team
* Investigation and analysis of significant VaR, Sensitivities and **Incremental Risk Charge** (IRC) movements by collaborating with Front Office for details on trade positions
* Creating daily **Backtesting** and **Stress testing** report for various market parameters for regulatory reporting
* Achieving highest level of accuracy in daily risk reports and review and mitigation of issues in Risk numbers
* Ensuring accuracy of risk positions, Capital and sensitivities through position and portfolio move analysis

# KPMG

**Consultant, Risk and Advisory Services Apr’15 – Apr’17**

* Assisted and handled Internal Audit Assignments for **Mutual Funds** and their Asset Management Companies & Trustee Companies
* Audited the daily NAV process and signed off the NAV numbers every day before daily release for Mutual Fund clients
* Reviewed Regulatory and Internal Certificates and Reports prepared and submitted by the Mutual Funds and their Asset Management Companies & Trustee Companies
* Handled Internal Controls Over Financial Reporting (ICFR) assignment for Asset Management Companies.

**TOOLS AND APPLICATIONS:**

* Using of advanced **Excel** and **VBA** functions to create and maintain Risk Models and Risk Report calculation
* Hands on experience with **R** and **Python** to run pre define codes and debug when required
* Understanding of **Bloomberg** terminal to extract market data for real time and historical prices

## EDUCATIONAL QUALIFICATIONS

* Bachelors of Commerce from Bangalore University, Ujjain (M.P.) with 83% marks in February 2014
* Higher Secondary Certificate (12th grade - PCM) from CBSE Board with 78% marks in March 2010
* Senior Secondary Certificate (10th grade) from CBSE Board with 86% marks in March 2008

## PERSONAL DETAILS

* Date of Birth: August 15th, 1994
* Languages Known: English, Hindi & German