

SUSHMANTH KAKULLA

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EDUCATION

- Expected 12/23 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- **Future Coursework:** stochastic calculus, machine learning, Black Scholes, monte carlo simulation, CAPM, computing in finance
- 06/18 - 03/20 **INDIAN INSTITUTE OF MANAGEMENT AHMEDABAD** Ahmedabad, India
M.B.A.
- **Coursework:** stochastic calculus, data analysis, algorithmic trading, option pricing, blockchain
- 07/12 - 05/16 **INDIAN INSTITUTE OF TECHNOLOGY BOMBAY** Mumbai, India
B.Tech in Mechanical Engineering and Minor in Electrical Engineering
- **Coursework:** calculus, linear algebra, computer programming

EXPERIENCE

- 07/20 - 05/22 **FINIQ CONSULTING INDIA PVT. LTD.** Pune, India
AVP - Derivatives Platform Consultant
- Designed and implemented accumulator, decumulator pricing with back-solve functionality and Greeks calculations
 - Developed Monte Carlo pricing scripts for equity structured investment products; implemented pricer functionality on platform to showcase indicative prices on screen
 - Led team to create optimum underlying basket size calculator using Excel VBA; formulated recommendation to investors for higher yields
 - Implemented payoff scripts that OCBC Bank and RHB Bank use for pricing; developed system interfaces for RHB Bank using C# and SQL – they are now live at RHB
 - Managed 15 people to develop and deliver customized products for client, JAR Capital
- 04/19 - 05/19 **AXIS BANK** Mumbai, India
Management Trainee
- Devised go-to-market strategy for app to increase market penetration and build business volume
 - Recommended 7 new features on marketing and product fronts by identifying gaps in current portfolio
 - Achieved 15% increase in transactions by implementing app; onboarded 130+ distributors of app
- 08/16 - 06/18 **VIRTUSA CONSULTING SERVICES PVT. LTD.** Hyderabad, India
Engineer – Technology
- Rolled out 20 deliverables to production successfully in \$2.5M transformation project
 - Received highest rating (10/10) as well as direct appreciation from client in assigned project
 - Attained 25% reduction in weekly bug reporting rate by devising and formulating regression suite
 - Recognized as subject matter expert in development and implementation using Java, J2EE technologies, and GWT
 - Resolved 100+ critical client issues in production and reduced count by 70% in less than 1 year

PROJECT

- 09/19 - 12/19 **INDIAN INSTITUTE OF MANAGEMENT AHMEDABAD** Ahmedabad, India
Pricing of Power
- Researched valuation of power and weather derivatives using differential equations
 - Implemented model to solve price of derivatives with application of Ito's lemma, PDE, and boundary conditions

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Java, Python, C++, SQL, VBA, MATLAB, R

Languages: English (fluent), Hindi (fluent), Telugu (native), German (basic)

Certification: Programming for Everybody (Python) from Coursera