

## Ms. SHABRI MAYEKAR

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### JOB OBJECTIVE

Aiming for a valuable corporate career and looking forward to work in core treasury profile or equally exciting opportunities in Risk/ Treasury and Advisory domain, with a vital position in a Consultancy, Bank or a Large Corporate having strong work ethic, competitive spirit providing an elevation in career.

### ACADEMIC PROFILE

Year	Qualification	Aggregate Percentage
2019	<b>MBA</b> in Finance from NL Dalmia Institute of Management, Mumbai	7.94 (CGPA)
2016	<b>M.Com</b> Management from M.L. Dahanukar College of Commerce, Mumbai University	62.50%
2014	<b>B. Com</b> (Accountancy and Finance) from M.L. Dahanukar College of Commerce, Mumbai University	80.00%
2011	<b>H.S.C.</b> from Royal College of Arts Science and Commerce, Maharashtra Board	76.67%
2009	<b>S.S.C.</b> from Sardar Vallabhbhai Patel Vidyalaya, Maharashtra Board	88.76%

### CERTIFICATIONS

- NCFM Modules Covered from Mumbai
  - Currency Derivatives (Dealer's) Module
  - Derivatives Market (Dealer's) Module

### PROFESSIONAL EXPERIENCE

Over eight years of experience in Banking and Corporate Sector (Scheduled commercial banks). Currently working with KPMG India in Financial Risk Management as a part of the Company's Risk Advisory domain for past one year.

## PROFILE SUMMARY

**KPMG Assurance and Consulting Services**  
**Consultant- Financial Risk Management**

**April 22 to Present**

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**Worked with several large Banks, NBFCs and leading financial institutions across the India, and Middle East. The key engagements are summarized as below:**

Assisted in implementation and review of ICAAP policy and framework for more than 3 NBFCs in India. Implementation involved development of ICAAP policy, governance, material risk identification, risk assessment methodology & models, stress testing methodology & model and development of ICAAP report in line with the SBR regulations issued by the Central Bank.

Assisted in development of a Bank-wide RAS for a Saudi based Investment Bank (onsite engagement) which included below mentioned key tasks:

- Reviewed the existing risk appetite with bank's updated strategy
- Reviewed the regulatory (SAMA) and internal audit observations to identify specific gaps related to enhancement of risk appetite and documented the same
- Assessed the historical data by conducting back-testing of the current RAS parameters
- Conducted peer analysis by analyzing the RAS parameters across other banks in Saudi
- Identified material/ key risk areas for SAIB based on diagnostic review and outcome of benchmarking studies

Assisted in implementation of Gap assessment and risk remediation framework for Saudi based Investment Bank (onsite engagement) which included below mentioned key tasks:

- Reviewed and summarized the SAMA and Basel guidelines and circulars applicable to the bank and documented the requirements in the compendium.
- Finalized the compendium for areas such as SAMA inspection observations, Interest rate risk (IRRBB), Credit Risk and Market Risk.
- Shared a detailed requirements list for the relevant documents with the respective stakeholder
- Developed a detailed questionnaire against each risk parameter for IRRBB and Market risk and scheduled meetings to discuss the current state of the Bank vis-a-vis the regulatory requirements
- Reviewed the current documents for all the respective risk areas in order to study the current risk framework of the Bank.
- Identified and documented the current gaps, provided recommendations for resolving the gaps and the expected impact post implementing the gaps

### 1) Regulatory reporting.

- Preparing and analyzing various regulatory limit monitoring reports such as CRR-SLR, LCR, Prudential Limits, 90 Day holding period for HFT portfolio, Interbank liabilities, Short sale limit, When Issued Limit etc
- Submission of PDR II, Annexure B and BLR returns □ Monitor T-bill and G-sec auction held by RBI.
- Monitoring the regulatory and internal ALCO approved limit for HTM sale.
- Monitoring the prudential guidelines on cross holding (Tier 1 and Tier 2 reporting).
- Preparation and analysis of investment portfolio data for quarter-end submissions such as RBS, regulatory requirements, internal reviews.

### 2) Risk Monitoring and Supervision

- Perform rate scan process for the below mentioned investment products:
  - SLR-NDS OM-( CCIL)
  - SLR-OTC
  - Non SLR outright bonds-India
  - Non SLR outright bonds-Overseas
- Checking of borrowing and lending limits for overseas branches of the bank.
- Preparing and analyzing risk monitoring reports such as VaR, PV01, Modified Duration, SLTL, VaR back-testing etc for equity portfolio of bank and publishing to respective departments on daily basis.
- Ensure compliance under approved methodologies, limits and guidelines.
- Coordinate with various departments responsible for managing activities in the areas of Market Risk, Finance, and Compliance.
- Provide data as per ad-hoc requirements to senior management and other departments.
- Performing UAT for Treasury system implementation.
- Basis knowledge of Forex and Derivatives products.
- Knowledge of RBI/FEDAI /FIMMDA guidelines, FX and Money Market.

### 1) Monitoring of Mid-Office limits

- Measure, monitor and report market risk inherent in any investment or trading position portfolio of the Bank as per Market Risk Management policy.
- Monitoring Board and ALCO approved risk limits on daily basis for Forex and Domestic desk (NOOP, GAP, VAR, Modified Duration, PVOI) □ Valuation of SLR and Non SLR bonds.
- Monitoring Inter-bank Counterparty Exposure limits relating to FX, Money Market and Derivatives. Set up and maintain limits in the system and monitor utilization of these limits against the approved limits.
- Perform rate scan activity for Interbank and Merchant deals and report the deviations if any to the top management.

## **2) MIS Reporting, Regulatory Return submission**

- Timely submission of RBI returns (Liquidity returns, BLR, Overseas Borrowing, Trade credit) on monthly and quarterly basis to the Head office.
- Timely submission of Daily reports and MIS (Forex and Money Market) to the CRO.
- Timely submission of periodic Notes to ALCO and Board.

## **3) Market Knowledge**

- Knowledge of RBI/FEDAI /FIMMDA guidelines, FX and Money Market.
- Adherence to the internal & regulatory compliances and periodically getting updated to regulatory changes and keeping management informed.
- Basic understanding of derivatives market.
- Basic understanding of Domestic Risk & Back Office Operations.
- Development and maintenance of close working relationship with banks independent risk management, finance, operations, and technology teams.

## **4) Projects Handled**

- Team member in successful implementation of New Treasury Software Intellect.
- Automation of various SWIFT message generation.
- Participated in preparation of process note for NOOP (regulatory limit) to the ALCO committee.

**Almus Risk Consulting LLP**  
**Assistant Manager Back-Office**

**Sept 2014 – March 2017**

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### **1) Risk Advisory, Consulting, MIS and Reporting**

- Over 2 years of exposure in Forex Outsourcing, Treasury & Risk Management. MIS Reports.
- Consulting and advising import/export clients by giving brief FX views and managing their portfolio.
- Assisting Mid office in managing Risks of clients.
- Responsible for confirming all transactions effected by the front office to the banks in a timely manner.
- Assisted in framing Risk management policies for corporate clients.
- Making MIS Reports and Hedge Analysis based on the client import and export exposure.
- Responsible for maintaining and managing client relationships with respect to their exposure MIS.
- Preparing research reports under the guidance of Research Head.
- Generating and analyzing various back office MIS Reports for internal as well as external stakeholders
- Responsible for compiling the P & L of the treasury and reporting the same to the client.

## SKILL SET

- **Workspace:** Knowledge of Treasury products and regulatory guidelines.
- **Software:** Good exposure in MS Excel, Word and Power Point.
- **Languages:** English, Marathi, Hindi & French.
- **Communications:** Good verbal & written communication and presentation skills.

## PERSONAL DETAILS

**Name** : Shabri Shivshankar Mayekar  
**Date of Birth** : 04th December 1993  
**Hobbies** : Reading, Watching Informative channel.

**I hereby declare that all the statements made in the above are true and correct to the best of my knowledge and belief.**

**Place: Mumbai**

**Shabri Mayekar**