

Amitabh Arora

EXPERIENCE

Citigroup

Managing Director, Treasury Risk and Systemic Risk (April 2015 to present)

- Led development of Risk Appetite for Corporate Treasury : interest rate, OCI, liquidity and investments
- Conducted Independent Risk challenge of transfer pricing of all domestic deposits
- Developed and socialized approach to countercyclical limit setting for credit risk
- Systematized approach for enterprise level Risk Identification (credit, market and liquidity risk)

Citigroup

Managing Director, Head of G10 Rates and Securitized Products Research (October 2009 to March 2015)

- Led 30 member team based in New York, London, Tokyo and Sydney
- Key research publications: estimating neutral interest rate levels, global growth indices (available on Bloomberg), asset allocation methodology for managing against core fixed-income benchmark
- Developed scorecards to measure performance

International Monetary Fund

Advisor, Global Markets Division (Feb 2009 to October 2009)

- Briefed senior management on capital market developments including the Public-Private Investment partnership and 2009 Bank Stress Tests

Lehman Brothers, New York

Managing Director, Head of G10 Rates Research (May 2004 – October 2008)

- Led top ranked (II Survey) 13-member research team covering G10 rates markets
- Organized two industry leading (annual) conferences – Liquid Markets Forum (global macro themes, 50 clients each in US, Europe and Asia) and Mortgage Risk Forum (100 clients).

Morgan Stanley, New York

Head of Residential Mortgage Research (August 2003 to May 2004)

- Created a 5-member client facing research team covering residential MBS; Morgan Stanley had no coverage in the area since 1998.

Lehman Brothers, New York

Head of Mortgage Modeling (January 2002 to July 2003)

Chief Prepayment Modeler (January 1997 to January 2002)

- Developed new suite of agency prepayment models in 2000; one of the two Street models widely followed by the MBS investor base
- Managed an 8-member group that produced valuation models (prepayment, default and interest rate) for positioning/risk management of Securitized Products business; annual revenues ~ 300MM
- Chief prepayment strategist: wrote weekly commentary, published special reports and was an II Survey rated analyst from 1999 to 2003

ICICI, Delhi, India

Loan Officer (June 1988 to May 1991)

EDUCATION

Columbia Business School

Ph.D. in Finance, Specialization in Market Microstructure

May 1996

Indian Institute of Management, Ahmedabad

Masters of Business Administration

May 1988

St. Stephen's College, Delhi University

BA In Economics (Honors)

May 1986