KEVIN KEOGH

kevin@keogh.dev – 516 507 7536 – New York, NY

WORK EXPERIENCE

Ernst & Young, LLP
August 2012 – Present

Senior Manager – Quantitative Advisory Services
New York, NY

Derivatives Valuation and Assessment

- Lead multiple teams in the Derivatives Valuation Center (DVC) to analyze and assess complex securities held by the firm's clients, including global banks, hedge funds, PE funds, and large corporations.
- Lead the development and implementation of bespoke valuation and risk assessment tools in Python and R, integrating models including Black, SABR, Hull-White, to value exotic derivatives across client portfolios. Train and support teams across DVC in the implementation and execution of these tools.

Model Documentation and Testing

- Assist clients, including several top investment banks, with the design and execution of model testing strategies for derivatives models across asset classes.
- Review technical model implementation, typically in Python, C++, or client's domain specific language, and assist their developers with documentation, including methodology, calibration, test results, and conclusions.

Engagement Management and Business Development

- Lead several engagements, including model testing, development, documentation, and vendor implementation of quantitative libraries. Have supported numerous other engagements as workstream lead, working directly with front- and middle-office clients in Model Risk Management, Trading Desks, and Market Risk, to ensure high-quality work products and engagement goals are met.
- Have supported business development, including proposal development for multi-million dollar engagements at several global investment banks, as well as boutiques and other firms in the industry.

Moore Capital Management, LP
June 2015 – December 2015

Product Analyst
New York, NY

- Responsible for marking the firm's FX derivatives book. This included staying on top of the global FX market (e.g., speaking with traders), valuing FX securities and researching issues with market and trade data.

SKILLS

- Programming Languages: Python, R, Go, C++, C, LaTeX, SQL
- CFA: Level 3 Candidate

EDUCATION

American University
Sep 2008 – Jun 2012

BA, Economics
Washington, DC

PROJECTS

Yield curve bootstrapping engine (In Python using NumPy and SciPy)
2016-present

Designed and implemented yield curve bootstrapping engine used by teams across DVC for valuing derivatives. Tool supports all major curves (SOFR, FedFunds, LIBOR) and achieves results on par with similar, market-leading tools, such as Bloomberg. The tool is enhanced on an ongoing basis to support new curves as needed by the team.

Market database (An ETL written in Go)
2018

Developed tool that parses through thousands of files, from a range of market data providers, to create a single, unified SQL database of 15M+ records used across multiple teams at EY to value derivatives. The tool has improved data organization, access, and time efficiency.