Bank of America Merrill Lynch

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Date of Internship: 22 February - 19 August 2016

Bank of America is one of the world’s largest financial institutions. It serves individual consumers, small- and middle-market businesses, and large corporations with a full range of banking, investing, asset management and other financial and risk management products and services. With offices in over 30 cities across the region, Bank of America Merrill Lynch serves the needs of individual, corporate, institutional and government clients, combining the best of local knowledge and global expertise.

Job Scope

- Responsible for building a GUI for management of market risk reporting.
- Testing extensively using unit-tests and profiling.
- Working with other interns to build a management system for Human Resources, to help streamline the process.

Accomplishments

- Used algorithm complexity knowledge to improve upon and implement efficient querying for my project.
- Built the first iteration [MVP] of a tool to help in the day-to-day management in both development and production for the market risk team globally.
- Achieved a large speedup in the existing release code (95%), improving the time it takes to perform a sub-task in releases.

Learning Outcomes

- Underwent training to learn python and the Quartz system.
- Learned about the DAG [Directed Acyclic Graph] used to map dependencies, and cache functions to improve efficiency.
- Improved interpersonal skills, working in an agile environment encouraged daily communication.
- Learned about risk management in a bank, and how risk is calculated.