

Anand Kesavan

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Summary

Quantitative engineer with 10 years across Goldman Sachs, JP Morgan, and MSCI, building models and platforms spanning quantitative finance and software engineering. Now building **Agentic AI workflows** — systems where LLMs produce production-grade software under implicit guardrails and human-in-the-loop verification.

Skills

Software Development — Python, Dart/Flutter, Java, Scala, C++, MATLAB, Slang, MySQL, Pandas, Plotly Dash, Flask, Jupyter

Quantitative Finance — Funds Transfer Pricing, PnL Projection Analytics, Factor Attribution of Risk & Return, Cross-Currency Curve Building

Agentic AI — Agent-friendly architecture design, implicit guardrail systems, incremental codebase modernization for AI-assisted development

Experience

AI Systems Architect (R&D), Quest

Aug 2025 – Present

Designed and built **Quest**, a 4-repository ecosystem for momentum-based goal tracking, shipped as two mobile apps^{[1][2]}.

- Architected the platform through 4 major iterations (Python → Chaquopy → Rust FFI → Pure Dart), each iteration cutting complexity without losing capability
- Built a multi-repo system spanning mobile apps (Flutter/Dart), a research layer (Python), a content CMS (Markdown), and a web hub (Flask + Plotly Dash) deployed on Hugging Face Spaces
- Developed schema-driven domain models, a layered architecture (View → Handler → Model → DataStore), and a shared package consumed by both apps
- Developed an **agentic AI workflow** — implicit guardrail architectures that turn stochastic LLM output into deterministic results, letting one engineer build and run a multi-platform ecosystem

Quantitative Strategist (VP), Goldman Sachs – Bangalore

2019 – 2021 & 2022 – 2025

Asset-Liability Management / Corporate Treasury

Feb 2022 – May 2025

- Built a team of 11 engineers from scratch and led the design and delivery of global Funds Transfer Pricing (FTP) for ALM in Corporate Treasury
- Redesigned liquidity transfer to the tune of **\$700 billion** for the firm's entire asset side; reduced Treasury's residual PnL from **~\$4 B** (2020) to **<\$1 B** (2023) by architecting a new internally traded Funding Bond

Funding – Planning & Origination / Corporate Treasury

Aug 2019 – Jul 2021

- Built quantitative models (DRM debt, HQLA rebate) enabling interest expense projection analysis across market shock scenarios
- Saved 200+ human hours per week for over 4 years by building a CT PnL projection dashboard — the primary tool for BPC and CCAR processes
- Introduced SDLC practices and brought Plotly Dash into Corporate Treasury for analytics and reporting

Quantitative Researcher, JP Morgan Chase – Mumbai | QR Rates Jul 2021 – Feb 2022

- Constructed Cross-Currency Basis Curves for Asia and LATAM markets within Athena, the firm's pricing and risk platform used across all trading desks

Quantitative Engineer, MSCI Inc – Mumbai 2015 – 2019

Analytical QA / BPM & BarraOne 2018 – 2019

- Refactored and fully automated the MATLAB analytical testing framework for Barra Portfolio Manager (BPM), MSCI's Factor Attribution product for Risk and Return
- Developed a Python library to validate core statistical functions of the BarraOne platform
- Team representative for Agile Program Increment planning with the global team at Budapest, Hungary

App Dev (Java/Scala) / BPM 2015 – 2018

- Published BPM Performance Attribution as a service in MSCI One/Beon, the company's flagship analytics product
- Built a production plant simulator and job scheduler to improve queueing and reduce unfair wait times in Barra Application Services

Education

Indian Institute of Technology Bombay — B. Tech. in Electrical Engineering, CPI: 7.90 / 10 2015

FRM, GARP — Level 1, qualified 2018

Scholastic Achievements

- Secured **All India Rank 47** in IIT-JEE amongst 480,000 candidates 2011
- Secured All India Rank 101 in AIEEE amongst 1,100,000 candidates 2011
- Awarded **Gold Medal and AIR 1** in the 13th National Science Olympiad (SOF) 2010
- Selected among 400 **KVPY** scholars (IISc, Bangalore) from a pool of 200,000 candidates 2010
- Scored 433 / 480 in BITSAT; Ranked 113th in ISAT (IIST Admission Test) 2011
- Qualified NSEP (Physics Olympiad, HBCSE/TIFR); Top 1% in NSEC (Chemistry) 2010

Interests

Music — Composer, producer, multi-instrumentalist (drums, keys, guitar). Founding member and drummer of *Broken Record*, IIT Bombay's contingent band. Winner of Inter-IIT Original Music Composition (2013). Performed at Mood Indigo's institute-level opening event for an audience of 10,000 (2012). Received Cultural Colour award three consecutive years. [soundcloud](#)

Strength Training — Recreational athlete. Gained 10 kg of muscle over 4 years through structured resistance training. Wrote a fitness blog covering training science; thousands of readers. Built mathematical models for fat-loss, body re-composition, and strength progression — the research that inspired Quest. [medium](#) · [quest](#)

Competitive Coding — Ranked 1st amongst 400 students in IIT Bombay's CS 101 final coding contest. Consistently ranked in the [top 500 worldwide on LeetCode](#) since 2021. Built Crackked (Quest's coding app) from personal practice.