

AINUR ARSLANOV, FRM, CIA

New York, NY (open to relocation) | (954) 536-3360 | ainur.arslanov1@gmail.com | linkedin.com/in/ainurarslanov

SUMMARY

Model Risk and Governance professional (FRM, CIA) and former Barclays AVP, Model Risk Audit, with 3 years of quantitative audit across the full model lifecycle: **model inventory and governance, model validation challenge, ongoing performance monitoring, and independent re-performance** of Market Risk, Counterparty Credit Risk (CCR), and Credit Risk (PD/LGD/EAD) models. Assessed **MRM framework** design and compliance against SR 26-2 (formerly SR 11-7), SR 15-19, and PRA expectations. Uses Python, SQL, and advanced Excel for **data quality validation** of model inputs and outputs, and turns technical findings into clear senior management reporting.

CORE COMPETENCIES

- **Model Risk Management & Governance:** MRM framework and policy, model inventory management, new model declaration and model identification, risk tiering, lifecycle governance, validation challenge, ongoing monitoring, findings remediation, MRM committee reporting
- **Market Risk:** VaR, Stressed VaR, Expected Shortfall, IRC, backtesting, stress testing, FRTB, Basel III/IV
- **Counterparty Credit Risk:** EE, EPE, EEPPE, PFE, EAD, IMM, SA-CCR, CVA, netting and collateral (CSA, margin, MPoR), wrong-way risk
- **Credit Risk:** PD, LGD, EAD, IFRS 9, CECL, CCAR/DFAST
- **Products:** Equity, rates, credit, FX, and commodities exposures across Markets portfolios
- **Tools:** Python (Pandas, NumPy, statsmodels), SQL, Advanced Excel, Microsoft Office

WORK EXPERIENCE

Barclays — Internal Audit, Model Risk

Assistant Vice President, Model Risk Audit

New York, NY

February 2026 – August 2026

- Audited the firm-wide **model inventory** across the full model population, testing completeness and accuracy of inventory records, **new model declaration** and model identification, risk tiering, model ownership, validation status, and lifecycle attributes against MRM policy; raised **data quality** exceptions and followed up on corrections and remediation.
- Led an end-to-end audit of the machine-learning **model monitoring framework** for fraud and scam decisioning in UK Cards & Payments: ran walkthroughs with model owners, developers, and fraud analytics SMEs, and tested the monitoring plan, KPI design, thresholds, and exception governance; designed testing for model interpretability (feature attribution) alongside performance and validation testing.
- Independently re-performed key monitoring metrics in Python and Excel from source-level transaction data, confirming the accuracy of reported KPIs and their consistency with management information presented to stakeholders.
- Reviewed a loan commitment stress-loss methodology for revolvers, delayed-draw, and cancellable exposures (EAD/drawdown behavior), challenging key assumptions and approximation risk.

Barclays — Internal Audit, CCAR Stress Testing

Analyst

New York, NY

February 2024 – February 2026

- Audited **Counterparty Credit Risk (CCR) exposure models** supporting CCAR, including **data validation** of all upstream feeds into the CCR engine: trade and position data, netting-set and CSA/collateral terms, counterparty reference data and hierarchies, and market data (yield curves, FX rates, credit spreads, implied volatility surfaces, and historical time series used for calibration).
- Leveraged **Python** to perform end-to-end data validation and reconciliation of CCR model inputs and outputs: completeness, accuracy, and timeliness checks, source-to-engine reconciliations, stale and outlier market data detection, and exception reporting.
- Covered key CCR exposure metrics: **Expected Exposure (EE), Expected Positive Exposure (EPE), Effective EPE (EEPE), Potential Future Exposure (PFE), EAD under IMM and SA-CCR, and CVA**, including collateralized vs. uncollateralized exposure and stressed exposures under CCAR scenarios.
- Executed a **credit risk data validation** engagement, testing data quality and lineage of inputs feeding PD, LGD, and EAD models.
- Led audit testing of scenario expansion models supporting capital adequacy and impairment forecasting (IFRS 9 / CECL) for UK PRA and US CCAR submissions.
- Audited Traded Market Risk and Retail Credit Risk quantification across CCAR Baseline, Adverse, and Severely Adverse scenarios, covering \$114B+ in Markets assets and \$33B in consumer lending exposures.
- Re-performed yield-curve calibrations and regression models in Python across equity, rates, credit, and commodities time series, and tested Retail Credit Risk aggregation (loss drivers, segmentation, scenario attribution, output integrity) using Python and Excel.
- Led technical walkthroughs with Market Risk SMEs, Quantitative Analytics, model developers, and UK stakeholders, reducing feedback cycles by ~30% and accelerating regulatory review timelines.

Barclays — Internal Audit, CCAR

Summer Analyst

New York, NY

June 2023 – August 2023

- Performed Python/Excel data validation on feeder models and G/L accounts for IHC CCAR FR Y-14M reporting (\$1B+ loan portfolios) and analyzed 9Q Capital Hedge Projection models on \$100M+ in PPNR and balance sheet components.

Graduate Center, City University of New York

Business Analyst / Assistant

New York, NY

December 2022 – June 2023

Thornton Classic Studios Inc.

Operations Manager

2017 – 2022

- Led a team of ten; cut operations time 30% through Excel reporting and Python automation.

EDUCATION & CERTIFICATIONS

- **Baruch College, CUNY — Zicklin School of Business** — BBA, Statistics and Quantitative Modeling, December 2023
- FRM (GARP) | CIA (IIA) | Cornell Employee Relations & Internal Investigations certificate | Languages: English, Russian, Tatar