

Saurabh Chougule

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EXPERIENCE

Assistant Manager, Global Middle Office | Nomura.

Mumbai | Since Dec 23'

- Instrumental in the establishment of the new Collateral management team at Nomura, leveraged specialized expertise in valuations to develop diverse valuation models for the collateral portfolio.
- Manage projects for the Global Middle Office team, focusing on enhancing collateral valuation processes and controls.
- Lead meetings with key stakeholders across front office, market risk and product control teams to track project progress, address challenges and drive solutions.

Quantitative Analytics Specialist, Valuations (IPV) | Wells Fargo.

Bangalore | Jun 21' to Dec 23'

- India Lead for valuation control of IG Credit Bonds, Sovereign Bonds and money market instruments such as Treasury Bills and Fixed Rate CDs.
- Deepened expertise in US Securitized markets, especially in Agency CMBS and RMBS.
- Leading monthly pricing review meetings with Front office, Market risk, Finance and Product Control – discussing IPV methodologies, market updates and key risks.
- Innovation SME – advising different Valuation/Analytics teams in designing and execution of automation projects.
- Built a dashboard on tableau which identifies key risk areas to ensure that the firm's inventory is valued accurately.
- Led a project which involved liaising with multiple vendors to ensure that the firm's price challenges are successfully deployed without manual intervention - saved **100hrs** per month.

Senior Analyst, Valuation & Risk Control - Credit | Credit Suisse.

Pune | Jul 18' to Jun 21'

- Managed Independent Price Verification (IPV), Open Position Adjustment, Market Price Uncertainty and Prudent Valuation of Bonds - primarily working with Credit Suisse London Desk.
- Calculated valuation adjustments and coordinated with other functions to report material moves and changes, benchmarking and uncertainty calculations for risk factors in portfolio.
- Led a change project on Bonds IPV which increased efficiency by **400%** and enabled Credit Suisse to perform IPV daily, releasing **2 FTEs** in the process.

Awards and initiatives

- Received **Shared Success** Performance Award in Wells Fargo for my work across various products within Asset Backed Finance.
- Received **CFO Performance Award from** Credit Suisse - highest performance award within Product Control domain - for contributions on Bonds IPV.

SKILLS

- Scenario analysis on **Intex** for structured products, relative bond pricing using **Bloomberg** terminal.
- Excellent Financial Analytical skills using **python, R, SQL**, Excel/VBA, Microsoft Access based tools and BI tools such as **PowerBI** and **Tableau**.

EDUCATION

Bachelors of Technology in Information Technology | Veermata Jijabai Technological Institute (VJTI), Mumbai.

2014-2018

Secured 6.77 (First Class)

Higher Secondary Certificate | Science | St. Mary's Junior College, Navi Mumbai.

2012-2014

Secured 87.69%

Secondary School Certificate | Fr. Agnel Multipurpose School, Navi Mumbai.

2012

Secured 89.27%

INTERESTS

- I am passionate about cooking and love to recreate restaurant quality dishes with unmatched accuracy to the original.
- Huge Formula 1 fan.