SAGUN PAI
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EDUCATION

Indian Institute of Technology Bombay *2012 – 2017*
Bachelors and Masters of Technology in Electrical Engineering *CGPA: 8.54/10*
Double Minor in Computer Science and Operations Research *All India Rank: 189 (0.04%)*
Master's Thesis: Investigation of Renewable Energy Forecasting techniques within the Indian subcontinent

WORK EXPERIENCE

Mathisys Advisors Apr'18 – Present
Quantitative Strategist, High Frequency Trading *New Delhi, India*
· Traded equities and futures in Brazil, India and Canada with appropriate sharpe, OTR, profitability and drawdown
· Developed 'quality indicators' to enhance realtime performance of predictors; increased correlation by over 30%
· Modelled volatility using historic and intraday price, volume movements to improve market making strategies

Deutsche Bank Jun'17 – Mar'18
Financial Analyst, Fixed Income and Currencies *Mumbai, India*
· Assisted in pricing a range of Rates and FX exotic products for trading desks in Tokyo and London
· Devised a framework to monitor live P&L and risks for the desk's portfolio to facilitate hedging decisions
· Created a long-short algorithmic trading strategy based on FX movement predictions using ANN, SVM, RF

Citi Group May'15 – Jul'15
Summer Analyst, Rates and Commodities *Pune, India*
· Conceptualized a pipeline for liquidity stress testing from over 10 GB daily data using Hadoop big data framework
· Achieved 90% time savings in aggregate; designed an interactive GUI to generate custom reports for traders
· Presented to Head, Citicorp Services India; held training sessions for 20+ employees; received full-time job offer

Deloitte Dec'14 – Jan'15
Winter Analyst, Enterprise Risk Services *Mumbai, India*
· Analysed pricing and risk management strategies for Credit Default Swaps with a focus on the ISDA model
· Improved existing model accuracy by 25%; automated model calibration using a dynamic set of market risk factors

University of Toulouse May'14 – Jul'14
Visiting Researcher, Institute of Computer Science Research (IRIT) *Toulouse, France*
· Formulated a novel algorithm for efficient query predictions using large textual datasets (1.6 million unique terms)
· Deployed Python scripts for query expansions; poster presentation at RUSSIR'15, published at CORIA'17

RESEARCH AND SCHOLASTIC ACHIEVEMENTS

· **Published** 4 research papers in the fields of Statistics, Machine Learning and Information Retrieval '15-'17
· **Academic Colour** Award (2 of 200), **Undergraduate Research** Award (40 of 900), IITB '17
· 3rd position at Deep Learning and Security Innovation Hackathon, SG-CRC, NUS Singapore '17
· **Most Original Idea** Award at Russian School of Information Retrieval (RuSSIR) '15
· Offered **Erasmus Mundus Scholarship** to pursue fully funded student exchange in Estonia '15
· **Charpak Scholarship**, awarded by the French Embassy to top 30 students across India '14

LEADERSHIP ACTIVITIES

· Launched Datagiri, the first student media body run datablog; received national media coverage for 3 articles '16
· Assistant Instructor (TA) for 120+ students in Electrical Circuits and Control Systems courses (IITB) '17
· Editorial Board Member (Insight), IITB's campus newsletter; led the entire technical and research coverage '15

SKILLS AND INTERESTS

Programming	Python, C++, R, MATLAB, Java, SQL, VBA
Certifications	CFA Level II Candidate, FRM Level II Candidate
Interests	Fantasy Football, Back Packing (travelled 6 countries on a shoestring budget)