SAURABH KAPOOR

PGDM | 2015-17

LinkedIn

ACADEMIC QUALIFICATIONS

Year	Qualification	Institute	% / CGPA
2017	PGDM (Fin & Marketing)	Indian Institute of Management, Rohtak	7.82/10
2013	BE (Chemical)	UICET, Panjab University	76.69%
2009	Class XII (CBSE)	G.M.S.S.S.-16, Chandigarh	80.80%
2007	Class X (ICSE)	Little Flower Convent School	92.28%

PROFESSIONAL EXPERIENCE

JP Morgan	*Quant Modelling Lead – Vice President*	*Oct 19 - Present*

- **Own methodologies** and statistical models that calibrate **Value at risk (VaR)** for multiple asset classes in the lending business.
- Developed and refined **models to lend against Equity, Bonds, Structured Notes and Mutual Funds**
- Remediated **regulatory (HKMA and PRA) audit findings against tight timelines. Managed project** across 8 teams and worked with **Senior Leadership** to defend and **enhance the Equity model**
- **Financial and time-series analysis** of specific company stocks which are held with JPM and address **liquidity constraints**
- Introduced **Garch in equity and bond survivorship** estimations in **fixed income** model resp**.**
- Defined **Stress and Back test scenarios** to protect the bank's book against distressed market events
- Developed a **proactive early warning indicator** that identifies **in-distress portfolios** and red flags them to relevant partners
- Created a model for **liquidity assessment** of Fixed Income and Equity securities
- Created a **dynamic Up-risking framework** for collaterals within **Investment Risk Product and Client risk ranking model**
- **Automated several legacy processes** and created one-click **Bots** using VBA, Python, UiPath, Schedulers, saving equate to 3 FTE
- Created an end to end **sampling and back-testing** process for fixed income securities in **Python**
- Analyzed global event's (like **China Real Estate, Russia-Ukraine, LATAM Energy crisis** etc.) effect on firm-wide collateral
- **Managing the team's deliverables** (BAU and Projects) since 2 years. H**andling a team** and the ongoing hiring / review process
- **Organize multiple forums and presentations** for training all folks outside the team for better stakeholder expectations

Credit Suisse	*Senior Credit Risk Analyst*	*May 17 – Sep 19*

- **Loan to Value** ratio computation for **collateralized (Lombard)** transactions, calculating **VaR** based haircuts for lending business
- Close **collaboration** and interaction with **cross-functional teams and internal stakeholders** such as:
  Relationship managers, Sales/ Trading, Legal & Compliance, CRMs, change management, RFDAR, IT support etc.
- Analyze risk attributes for assets classes: **Equities, Bonds, Funds, CDS, Structured products** (CLN, protected/non-protected)
- Successfully **revised the Hedge fund methodology to make CHF 1.1 billion worth securities eligible** as collateral
- **Analytical support** to traders in pre trade **deal structuring**, identifying spot risks in **structured products** due to IR movements

Z.S.Associates	*Business Operations Associate*	*May 14 – Jun 15*

- Worked **for a US based** Pharmaceutical client and led **a team of 4** for a **$600,000 project.** Won two new projects for company
- Collaborated with **sales representatives, national and regional sales head and CEO** of the client company
- Developed **regression models to forecast** & **launch** new products in US market, directly liaising with the regional heads
- Worked on an **analysis project** to **optimally allocate** the resources in each territory in order to **maximize the bottom line**
- **Made a model to identify, challenge and organize** the **goals and targets for the representatives for scaling performance**
- Prepared **pitch books, cost analysis** to bring in more client projects, brought in **2 projects worth USD 500,000**
- Expertise in **SQL based QlikView Software technology,** gave the exam for the **certification** of this visualization tool

Reliance Industries Limited	*Manager / Graduate Trainee*	*July 13 – Apr 14*

- **Designed and modelled** the flow diagrams for entire plant operations using **Visio** and heat/mass transfer principles
- Was responsible for **handling the ground support department of 20 people** and ensure **maximum production** in the plant
- Made a discretionary **model to identify gaps** in current **plant utilization**, which became a cornerstone for the **plant expansion**

SUMMER INTERNSHIP

Actuate Business Consulting	*Analytics and Consulting*	*Apr 16 – May 16*

- Identified disruptive Offerings model, did **competitor benchmarking** and developed **Go-To market strategy** for Data Analytics
- **Designed a dashboard** for identifying **the areas of improvement** that can **increase** the potential **client's revenues**
- Gained **intermediate level** proficiency in **R**, designed a model to replicate an excel based solution to **Rstudio**

ACADEMIC PROJECTS

Company Valuation using DCF, EBITDA,	• A 15 year historical analyses of a company, valuing it on the basis of cash flows • Comparing the industry EBITDA, P/E multiples to identify the relative positioning	2016

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P/E and EPS	• Company volatility, stock performance and investing/financial analyses	
Impacts of OPTIONS and FUTURES hedging strategies	• Analyzed the impact of futures vs plain vanilla option on investing in a company • Marginal analyses amongst **Straddle, strangles, bull/bear/box/butterfly spreads** • Calculating **Z spread** between corporate and sovereign bonds liaising **risk free rate**	2016

POSITIONS OF RESPONSIBILITY

Coordinator, Placement Committee, IIM-R	• Responsible for **creating a connect between industry, talent and the acquirer** • Organized **4th CXO** and **8th HR Summit**, acted as a POC for about 20 panelists	2015-17
Bloomberg Champion, IIM Rohtak	• Trained by experts on how to **analyze** market trends, make **investor** friendly decisions • Taking **knowledge transfer sessions** for the entire batch on harnessing the terminal	2015-17
Head, Logistics Team, INFUSION-2016	• Responsible for **leading a team of 5-7** and ensuring perfect arrangement of events • Arranging **logistics** and effective assimilation of all the overlapping events without lag	2015-17
Marketing Convener, CYANIDE,P.U.	• Responsible for bringing **sponsorships** for the techno-cultural fest **CYANIDE** • Managed the finances of the event to allocate funds to all the participating organizers	2012-13

ACHIEVEMENTS & EXTRA-CURRICULARS

Competitions	• Employee of the Year 2022 for creating a 1-click Bot at JP Morgan • Employee recognition award at JP Morgan • **14 RAVE (Recognition)** awards at **Credit Suisse** for valued business collaborator • **Bloomberg Champion**, Certified in **BMC and BESS** course • Cleared **Stage 1 of Credit Suisse HOLT Valuation challenge**, HOLT lens access • Won **Project Champions** award at Z.S.Associates for winning the **max billing client**	2023 2022 2018 2016 2016 2014
Others	• **Certificate course on R Programming – John Hopkins University** via Coursera • Advanced level Badminton player	

Skills	Tool / Role	Proficiency	
	MS Office Tools, VBA	Expert	
	SQL, Bloomberg, MSCI Risk Metrics, FactSet	Upper Intermediate	
	Python, R	Intermediate	
	Asset & Wealth Management	Upper Intermediate	
	Credit, Market and Investment Risk Management	Upper Intermediate	

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