Rahul Tendolkar

M.M.S Finance and B.E IT |Male | 35 years | (+91)9820711868| tendolkar.rahul@gmail.com | Mumbai
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EDUCATION

M.M.S(Finance)	Mumbai University NL Dalmia Inst of Mgmt Studies & Research	2010	67%
B.E(IT)	Mumbai University Vidyavardhini College of Engineering & Tech	2005	60%
H.S.C(Science)	Mumbai University Mithibai College of Science	2001	75%
S.S.C	Mumbai University St Thomas Academy	1999	84%

CERTIFICATIONS

- CERTIFICATION PROGRAM IN CAPITAL MARKETS (3 Months - Jointly held by BSE and JBIMS)
- DIPLOMA IN COMMODITY MARKETS (3 Months Jointly held by MCX and Welingkar)
- TECHNICAL ANALYSIS (2 Months Held by BIFM)
- ADVANCED MS EXCEL WITH VBA (i.e. MACROS Held by Pragati Software Pvt Ltd)
- CERTIFICATE PROGRAM IN ADVANCED FINANCIAL MODELLING IN EXCEL AND VBA (2 Months Held by IIQF)
- BLOOMBERG TRAINING (Held Regularly)
- SAP ABAP TRAINING (2 Months Held by GEIS)

EXPERIENCE

Organization	DEUTSCHE BANK
Duration	Dec 2018 Till Date
Title	AVP Data Quality and Governance
Responsibilities	- Monitoring data and process breaches and issue management - Understanding new requirements and setting up of data requirements, controls, dashboards - Ensuring timely recertification of framework documentation - Determine root cause for data quality errors & make recommendations for long term - Manage Production / collation of Data Quality / exception reports - Play a key role in defining, measuring and assessing compliance with BCBS 239 - Align data delivery according to BCBS239 principles (support of DQ projects) - Run governance forums, responsible for reporting to management

Organization	On Demand Agility
Duration	Oct 2017 Dec 2018
Title	AVP Risk Management
Responsibilities	- Investment Banks consulting in Risk Management - Implementing risk management frameworks like Stress Testing, Scenario Analysis, etc - Re-engineering and streamlining Strategic Stress Testing Platform - Understanding of the reporting needs & underlying data requirements for risk management - Interacting with business stakeholders and preparing Business Requirement Definitions - Understanding the end to end process of a project lifecycle - Applying Analytical Skills and interpreting data - Working on own initiative with excellent communication skills

Organization	PricewaterhouseCoopers
Duration	Nov 2015 Set 2017
Title	Principal Consultant (Manager) Financial Risk Management
Responsibilities	- Investment Banks consulting in Market Risk - Implementing risk management frameworks like FRTB, BCBS, etc - Re-engineering and streamlining risk reporting and control processes - Understanding of the reporting needs & underlying data requirements for risk management - Interacting with business stakeholders and preparing Business Requirement Definitions - Understanding the end to end process of a project lifecycle - Applying Analytical Skills and interpreting data - Working on own initiative with excellent communication skills

Organization	DEUTSCHE BANK
Duration	Dec 2014 Oct 2015
Title	ASSOCIATE (Team Manager) - Market Risk
Responsibilities	- Time Series Analysis, VaR Analysis and Reference Data Management - QC and Managing Daily Processes (Data Loading, Exceptions Handling, Publishing Data, VaR Calculations, Regulatory Reporting, etc) - QC and Managing Weekly Scenario Set (Instrument Creation/Deletion, Sourcing Data, Assigning Rules, Publishing Data, Time Series Analysis, VaR and PL Strip Analysis, Regulatory Reporting, etc) - Handling Projects (Impact Analysis, Validation, Stale Data, Index Decomposition, etc) - Exposure to Risk Types (like Equity and its Corporate Action, FX, etc) - Global Client Interaction and Risk Methodology, Model Validation & Cluster Exposure - Knowledge of Data Sources like Bloomberg, Reuters, etc

Organization	CREDIT SUISSE
Duration	Mar 2013 Dec 2014
Title	ENO Risk Management (Strategic and Market Risk)
Responsibilities	- Time Series Analysis, VaR Analysis and Reference Data Management - Daily Processes (Data Loading, Exceptions Handling, Publishing Data, VaR Calculations, Regulatory Reporting, etc) - Monthly Recut (Instrument Creation and Deletion, Sourcing Data, Assigning Rule Groups, Publishing Data, Time Series Analysis, VaR and PL Strip Analysis, Regulatory Reporting, etc) - Handling Projects (Deseasonalisation of Energy, Commodity RCM, Process Automation, etc) - Exposure to Risk Types like Commodity, Energy, Equity and its Corporate Actions, Interest Rates, Forex, Spreads, CVA, etc) - Global Client Interaction and Risk Methodology, Model Validation & Cluster Exposure - Knowledge of Data Sources like Bloomberg, Reuters, GMAG, MDS, LOCUS, etc - Team/Project Lead

Organization	OMNESYS Technologies
Duration	Dec 2012 Mar 2013
Title	Senior Business Analyst Algorithmic Trading Derivative Strategies
Responsibilities	- Option strategies (2L-3L-4L IOC and Bidding Strategies, etc) - Rollover (IOC and Bidding Strategies, etc) - Arbitrage (Cash-Futures, Conversion-Reversal, Box Spread, BSE-NSE Cash, etc) - Pair Trading (Generic, Stop Loss, Value Neutral, etc) - Delta Hedging (Single Strike, In the Money, Differential Strike IOC and Bidding, etc) - Jobbing (Single Order, Multi Order Slicing, etc) - Order Types (Trigger, Cover and Bracket Order, etc) - Market Making (Single Strike, etc) - Technical Analysis (Vector Programming, Auto & Single touch execution, Ami Broker, etc) - Derivatives Analysis Tools, Strategy Builder, API, etc - Client & Exchange Demos, RMS, Financials, etc

Organization	Aditya Birla Money
Duration	Jul 2010 Dec 2012
Title	Derivatives Analyst
Responsibilities	- Nifty strategies (Condor, Butterfly, Delta Hedging, Greeks & Volatility, etc) - F&O strategies (Naked F&O, Pair Trading, Spread Trading, Derivative Strategies, etc) - Statistical Analysis and Financial Modeling (FII Data, OI, PCR, IVs, Premium/Discount, etc) - Preparing Daily & Weekly Analytical Reports and MIS (Automated Stock & Sector Analysis) - Identifying new trading opportunities (Delta Hedging, Greeks & Volatility and Arbitrage) - Ensuring best quality knowledge sharing with all Dealers and RM's

Organization	HSBC InvestDirect
Duration	Jan 2010 Jul 2010
Title	Senior Associate Derivative Analyst
Responsibilities	- Statistical Analysis and Financial Modeling (FII Data, OI, PCR, IVs, Premium/Discount, etc) - Preparing Daily & Weekly Analytical Reports and MIS (Automated Stock & Sector Analysis) - F&O strategies (Pair Trading, Spread Trading, Derivative Strategies, etc) - Identifying new trading opportunities (Delta Hedging, Greeks & Volatility and Arbitrage) - Development of HSBC InvestDirect website (Derivatives Section) - Ensuring best quality knowledge sharing with all Dealers and RM's

Organization	INFOSYS Technologies Ltd
Duration	Nov 2005 Aug 2007
Title	Software Engineer
Responsibilities	SDLC, Configuration Management, Patch Creator, Module Leader, PL/SQL, etc

Organization	Novella HMS
Duration	Jul 2005 Oct 2005
Title	Software Developer
Responsibilities	Software Development Life Cycle

ACHIEVEMENTS

- Certificate for Outstanding contribution to the Project at Infosys for the Quarter III (2006-07).
- Certificate for Outstanding contribution to the Project at Infosys for the Quarter IV (2006-07).
- Have successfully completed Certification in Open Systems at Infosys.
- Have secured a SGPA of 5 out of 5 in DOTNET at Infosys entry level training.

EXTRA CURRICULARS

- Have won 2nd prize at Prerana - Best MBA Summer Project 2009, a national level competition at NITIE.
- Have achieved 3rd position in Personality Development Camp at N.L. DIMSR.
- Was a member of Finance Forum Committee at N.L. DIMSR.
- Have done a presentation on Sub Prime Crisis at N.L. DIMSR as a part of CFO series.

TECHNICAL SKILLS

Title	VBA macro & Advance Excel
Objective	Hedge Funds / Derivative Analysis
Responsibilities	- Developed and automated Inter sector pair model (on Nifty/Nifty50 stock futures) and - Developed and automated Intra sector pair model (on 177 stock futures across 26 sectors) Note: The above 2 models were developed by me as part of my Summer Training Project for M.M.S(Finance) which lead to a Pre Placement Offer at IL&FS INVEST SMART (now known as HSBC InvestDirect) which I accepted. - Developed and automated statistical analysis model (on FII Data, OI, PCR, IVs, Premium / Discount, etc) - Developed and automated Daily & Weekly Analytical Reports model (on Stock & Sector Analysis) - Developed and automated Nifty and Stock F&O strategies model and back tested it (on Condor, Butterfly, Delta Hedging, Greeks & Volatility, etc) - Developed and automated MIS model (on Calls given under Various Products) - Developed and automated BLOOMBERG linked excel models, using BLOOMBERG tickers and functionalities along with VBA Macros and Advanced Excel functionalities (for: (1) Naked F&O, Derivative Strategies, Arbitrage and Rollover analysis, etc and (2) Real time tick by tick tracking of P&L, Scenario Analysis, etc) - Thus, responsible to develop and automate functions to smoothen the books of work by using advanced excel tools and VBA based macro. Also, editing currently developed macros to enhance the scope