Aryan Ahadimoghaddam

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RELEVANT EXPERIENCE

Financial Engineer, First Derivatives plc (FD)., Toronto, ON **Oct 2021 - Present**

- Completed intensive training program on Capital Markets Technology through SME lead workshops, e-learning courses, and self-studies sessions. Topics included: Market Data, Fixed Income, Exchange Traded Products, Futures, Options and Derivatives, Interest Rate Derivatives, Market Risk, Credit Risk, Counterparty Credit Risk, Pricing and Risk Sensitivities, and the software development life cycle
- Learned advanced excel including sorting and presenting data using filters, subtotal functions, 3D references, managing large datasets with complex functions such as IFS, SUMIFS, COUNTIFS, VLOOKUP, INDEX MATCH

Global Wholesale Operations – Confirmations Analyst, Scotiabank (FD Contract) **Dec 2021- Present**

- Processed up to USD 30 billion of trades per day spanning across a broad suite of OTC derivative products including swaps, futures, options, FX, and NDF resulting in a 35% decrease in monthly outstanding confirmations.
- Developed and maintained relationships with customers, at both the operations staff and management levels, allowing for effective escalations and issue resolution
- Ensured all confirmations are drafted, dispatched and executed in accordance with procedures, Standing Order policies and regulatory guidelines (e.g. CSA, Dodd-Frank & EMIR).
- Analyzed ISDA Master agreements through knowledge of ISDA 2006, ISDA 2002 and MSTFA definitions to ensure bank risk appetite is adhered too

Sprott Student Investment Fund (SSIF), Carleton University **Apr 2019- Nov 2019**

- Equity analyst of a 1.2 million AUM fund specializing in the Utilities sector
- Created an update report for Tencent Holdings Limited using a DCF and relative value that resulted in the fund revaluating the risks of investing in the Chinese market
- Conducted market research of a variety of firms in the Utilities sector by filtering firms using valuation metrics and then conducting an in-depth analysis using discounted cash flow models and relative valuations

I-CUREUS Research Internship **May 2021-Present**

- Conducted a literature review spanning 25+ articles to understand how female directors impact the firm resulting in a 2
- Gathered CSR data from hundreds of firms by utilizing python and various API's to analyze whether a gender diverse board is more likely to engage in CSR activities

Junior Insolvency Assistant, Doyle Salewski Inc., Ottawa, ON **Apr 2019 - Aug 2019**

- Reviewed clients budget reports by reconciling their income and expenses with their budget sheet and inputting their information into a database ensuring clients met their insolvency requirements
- Prepared the clients' Final Statement of Receipts and Disbursements by analyzing their estate's general ledger, statement of affairs, and statement of claims, which led to an all-time high of revenue accruals

Teaching Assistant, Carleton University, Ottawa, ON **Sept 2019 - Mar 2021**

- Provided hundreds of students with supplemental assistance in core courses such as Beginner and Intermediate Accounting courses along with Business Finance II
- Marked midterms and assignments under a tight 1-week deadline while providing constructive feedback for all students

PERSONAL PROJECTS

Project #1 Trading Floor Display – RGB Led Stock Ticker **Mar 2022**

- Created an LED Matrix powered by a Raspberry pi that displays daily stock pricing data for up to 100 companies along with their corresponding company logo
- Utilized an abstract factory design pattern to modularize the design of the display so that future features can be easily added such as displaying news data
- Gathered stock and logo data by utilizing IEX Cloud's Python API and parsed the JSON data into an in-memory caching system to reduce out of memory access

Project #2: Exploiting Cyclical Economic Trends Using a Sector Rotation Strategy **Apr 2021**

- Constructed a composite index of leading and coincident indicators by using Python and Bloomberg's API to track the different periods of the business cycle
- Manipulated data by using HP-Filters, Granger Causality tests, and winsorizing data to create a stationary dataset for analysis
- Created a signal that would identify economic stages in the composite business cycle to buy sector ETF's that have empirically outperformed the broad market during the identified periods and to exploit potential inefficiencies with a buy and hold strategy
- Back-tested the portfolio using out of sample data to compare the different risk characteristics of the sector rotation strategy vs. a buy and hold strategy of the S&P 500

Project #3: ESG Panel Study **Dec 2020**

- Analyzed ESG scores by conducting a panel study using Fama French and ESG Factors to determine whether a firms ESG Score leads to higher risk-adjusted returns
- Utilized Bloomberg's API by gathering factor data and stock returns to create a Python model that cleaned the data and back tested the multi-factor model
- Created composite factors by weighting factor data and used long/short equity portfolio to analyze the statistical significance

EDUCATION

Bachelor of Commerce, Honours, Finance **Sept 2017 – July 2021**

Sprott School of Business, Carleton University, Ottawa, ON

- Cumulative GPA: 3.66/4.0; Awarded a renewable entrance scholarship Dean's List for years 2018-2020; CFA Student Scholarship
- Core Topics: Investments, Derivatives, Fixed Income Management, Portfolio Management, Applied Corporate Finance, Advanced Corporate Finance, Calculus, Multiple Regression, Correlation and Covariance Analysis, Time Series Analysis

SKILL & INTERESTS

Technical Skills: Python (pandas, SciPy, Linearmodels, matplotlib, seaborn), Java (Spring Boot), SQL, Excel, Xceptor, Bloomberg,
Hobbies: Avid chess player, Soccer enthusiast, Esports watcher, Dungeons and Dragons player, CFA Level 1 Candidate