Moushumi Pardesi

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EDUCATION

THE UNIVERSITY OF CHICAGO Chicago, IL
Master of Science in Financial Mathematics December 2023

- Recipient of merit scholarship
- Courses: Portfolio Management and Risk Theory, Advanced Timeseries Analysis and Forecasting, Algortihmic Trading, Mathematical Market Microstructure, Computing for Finance in Python

THE UNIVERSITY OF PUNE Pune, India
Bachelor of Commerce (top 5% in class, Principal's Award for Merit) June 2018

- Relevant courses: Mathematics and Statistics, Microeconomic Theory, Macroeconomic Theory

SKILLS

Computing: Python, R, SQL, Excel VBA, APL
Skills: Portfolio Research, Applied Statistics, Derivatives Trading, Data Analysis, Machine Learning, Market Research, TimeSeries Modelling, Risk Management, Bloomberg, Reuters, FactSet
Products: Fixed Income, ETF, Cross-asset Portfolios, Index, Futures, ESG, Commodities

EXPERIENCE

JP MORGAN & CHASE [Internship] Dallas, TX
Quantitative Researcher – Summer Associate Program June 2023 – August 2023

- Performed statistical analysis on a universe of features to improve the performance of a proprietary model for JP Morgan's fixed income portfolio of over $900 billion.
- Engineered additional features using Lasso and PCA which was well received by senior management and added to pipeline for portfolio-wide implementation.

JP MORGAN & CHASE [Full-time] Mumbai, India
Quantitative Researcher – Global Index Research (Asia Head Office) August 2019 – April 2022
Licenses: SEBI Licensed Research Analyst (Registration number: NISM-201900085746; equivalent to FINRA 86 and 87)

- Managed portfolio segments across JP Morgan's flagship fixed income indices including the GBI EM series and the EMBIseries with over $250bn benchmarked across 80+ sovereigns, overseeing index rebalance, estimated portfolio constituent reports and performance attribution publications.
- Led the integration of quantitative ESG metrics as a thematic index strategy to launch custom made benchmarks tracked by among the largest investor ETFs.
- Worked with buy side clients and Chinese Finance Ministry on the inclusion of Chinese local sovereign bonds in the GBI EM series with a portfolio weight of ~10%, opening up cashflow of billions to the country.
- Optimized fixed income index portfolios in Python focusing on the country/sector-related risk, credit buckets across market events for 10,000 bonds for 30 years price history.
- Coauthored over 27 research publications with a readership of nearly 20,000 buy-side investors.
- Managed and mentored 12 interns across the Global Research Center and guided them with research ideas.

OSTC MARKETS [Full-time] Mumbai, India
Rates Trader February 2019 – July 2019

- Researched and deployed learning algorithms in R to devise dynamic hedges for risk minimization across inter-product futures resulting in a mean-reverting trading strategy.
- Traded in international futures markets across STIRs, treasuries, commodities using low-risk trading strategies.

UNITUS CAPITAL [Internship] Bengaluru, India
Fellow – Impact Investing September 2018 – February 2019

- Worked on enterprise valuation, bond pricing, financial modeling, and cash flow structuring for debt syndication deals focused on companies specializing in affordable housing, microfinance in India.

PUBLICATIONS (SELECTED)

Co-authored publications on J. P. Morgan Markets, subscribed to by institutional investors, covered by the press worldwide.

- **JESG Monitor** – Analyzes ESG vs non-ESG performance across bond portfolios and market cycles.
- **Index Watch** – Estimates the index impact of sovereign bond transition for the GBI EM indices.
- **EM Band Changes Report** – Predicts first and second order portfolio risk impact of issuer ESG score change.