ADITYA BADRINATH, CFA

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EXPERIENCE

2018-Present — **THE VANGUARD GROUP** — **Malvern, PA**

MBA Development Program, Investment Management, 2019-Present
- Rotational program across three teams within the Investment Management Group
- First Rotation: Fintech Strategies Product Analyst
- Tasked with identifying and implementing innovate technologies to overhaul aspects of financial markets including traded products, market data, capital issuances
- Coordinate with internal and external partners to drive project deliverables
- Serve as subject matter expert in use and structure of traded products in Rates and FX

Summer — **Active Rates Trading — MBA Intern, 2018**
- Developed tool to translate economic views to interest rate curve forecasts using multiple Taylor rule frameworks so portfolio managers could quickly test predictions
- Features included automated parameter estimation, backtesting to evaluate performance, and a dashboard on standard curve views using Visual Basic
- Allowed for user to input alternative parameters in order to judge against tool estimation, and macroeconomic forecasts to inform views against current market curves

2015-2017 — **BANK OF AMERICA MERRILL LYNCH** — **New York, NY**

Quantitative Middle Office — Assistant Vice President, 2016-2017
- Collaborated with traders to setup new trading desk; lead efforts to model capital requirements for derivative trades bank-wide and help manage a $400mm trading book
- Interpreted and quantified metrics including Counterparty Credit Risk, Credit Valuation Adjustment, and, Supplementary Leverage Ratio to assist internal trading desks on understanding capital and liquidity requirements for managed portfolios
- Performed analysis assessing incremental impact of derivative trades on balance sheet utilization and ran optimizations to simulate efficient capital allocation

Rates and Currencies Origination – Corporate Rates Analyst, 2015-2016
- Modeled, booked, and, processed interest rate derivative trades for corporate clients; worked with interest rate swaps, options, and, treasury trading desks to price and execute trades with >$100mm notional
- Partnered with senior marketers to provide interest rate risk management advice to corporate clients; prepared pitch materials to educate clients on hedging opportunities
- Aided in execution of multiple $1.0bn+ notional transactions and syndications including a $4.0bn notional swap lock transaction – the largest at the time

2013-2015 — **BANK OF AMERICA**

Corporate Investments Group — Quantitative Associate, 2014-2015 — **New York, NY**
- Built tools for pricing assets, calculating risk, and, optimizing trades on internal bank portfolio
- Constructed models to price off-the-run Treasuries and hedges; reduced time required for quotes from a manual process to an instantaneous and dynamic calculation
- Implemented models for computing cost-of-carry for fixed income assets including mortgage backed securities and US Treasuries, allowing for batch process calculating carry at end of day

Operational Risk Analytics – Quantitative Associate, 2013-2014 — **Charlotte, NC**
- Performed risk assessments on tools across consumer bank; provided advice on sophistication and appropriateness of methodologies utilized
- Analyzed use of models, tools, and, business rules in strategies

EDUCATION

UNIVERSITY OF MICHIGAN — **Ann Arbor, MI**
Stephen M. Ross School of Business
Master of Business Administration, May 2019
- Graduated with High Distinction
- Leadership: Co-President, Investment Management Club; Vice President, Finance Club

UNIVERSITY OF MICHIGAN — **Ann Arbor, MI**
College of Literature, Science, and the Arts
Bachelor of Science, May 2013
- Majors in Honors Mathematics and Economics

ADDITIONAL
- Professional experience with Python, VBA, R

September 2019