

Dhruv Agrawal

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United States citizen

EDUCATION

- 2011- 2013** **Princeton University** **Princeton, NJ**
Master in Finance
Expected coursework: Modern Regression and Time Series, Asset Pricing, Fixed Income, Behavioral Finance
- 2006-2010** **Stanford University** **Stanford, CA**
BS honors Mathematical and Computational Sciences GPA: 3.8/4.0
Minor in Economics
Relevant Coursework: Microeconomics, Macroeconomics, Money and Banking, Programming Abstractions, Probability Theory, Derivatives, Investment Management

WORK EXPERIENCE

- 2011-2011** **Morgan Stanley** **New York, NY**
Analyst, Risk Management
• Ran Monte Carlo simulations to figure out the worst case PE95 exposures of the portfolio
- Summer 2010** Rotational Intern
• Created a hedging tool for an investor to hedge his exposure to a given security using IG and HY indices (cash or CDS) across geographies and contributed to weekly credit basis reports during a credit strategy rotation
• Constructed a gasoline demand forecasting model and created a heat map for the electricity generation nodes in Texas during a commodities division rotation
• Assisted in the creation of a report looking at the USA as a financial corporation and the implications for its taxpayers under Mary Meeker during a rotation for technology equity research
- Summer 2009** **Houlihan Lokey** **San Francisco, CA**
Intern, Tech M&A team
• Worked on M&A case studies, public information books, and industry profiles as part of deal pitches
- Summer 2008** **Citadel Investment Group** **New York, NY**
Intern, Credits Division
• Ran regressions to find out historical correlations between securities for hedging
• Documented the risk assessment models
• Learned about and built a Credit Default Swap pricing model
- Summer 2007** Intern, Portfolio Construction Group
• Created Markowitz Model for optimal portfolio allocation
• Assisted in the consolidation of portfolio after the takeover of assets of Sowood Capital Management

SKILLS & INTERESTS

Technical Skills: C++, Java, R, VBA, Perl, Bloomberg

Interests: Cricket, Travel, and Cooking

Other: Fluent in Hindi, High Schooling in New Delhi

Activities: Co-President of FUSION (social entrepreneurship organization at Stanford) and Associate Director at Blyth Fund (investment association at Stanford)