

PAVAN KUMAR SURPANENI

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EDUCATION

Columbia University

Master of Arts in Mathematics of Finance

New York, NY

Expected Dec 2017

Relevant Coursework

Stochastic Processes, Statistical Inference & Time-Series Modelling, Hedge Funds Strategies and Risk, Fixed Income Portfolio Management, Multi-Asset Portfolio Management, Applied Machine Learning

Birla Institute of Technology and Science (BITS Pilani)

Bachelor of Engineering (Hons.) in Civil Engineering

Pilani, India

Jun 2012

Relevant Coursework

Calculus, Linear Algebra, Probability & Statistics, Differential Equations, Computer Programming, Optimization

PROJECTS

Equity Index Reconstitution Strategy

Back tested and implemented Long only and L/S Index Rebalancing strategies based on Russell annual reconstitution in Python using NumPy, Pandas, Matplotlib, Scikit-learn. Used Machine Learning Algorithms to predict stocks that would end up in the new Russell Index based on historical Market cap. and price direction.

EXPERIENCE

Karvy Stock Broking Ltd.

Assistant Manager, Equity Research

Hyderabad, India

Oct 2015 - Mar 2016

- Prepared financial models and carried out valuation exercises to arrive at investment recommendations
- Provided coverage for midcap and large cap stocks in Indian IT and Telecom & Media Industries

Edelweiss Securities Ltd.

Associate, FX Trading desk (Treasury Management)

Mumbai, India

Feb 2015 – Jul 2015

- Managed a four-member currency trading desk with over \$400 million in market exposure
- Traded currencies using macro-economic research, arbitrage strategies, pair trading and calendar spreads

Futures First Info Services Pvt. Ltd.

Derivative Trader, Commodities

Hyderabad, India

Jul 2012 – Oct 2014

- Traded commodity derivatives at CME(Chicago)
- Researched and analyzed fundamentals to spot mispricing opportunities across world commodities markets
- Modeled and implemented trading strategies using charts, patterns, fundamentals and market psychology

SKILLS

Certifications

Baruch College, City University of New York (CUNY)

Baruch MFE C++ Programming for Financial Engineering Online Certificate Program

Mar 2016-Present

Coursework : OOP in C++, STL and Applications in Computational Finance

CFA Institute, USA

Jul 2012-Present

- Cleared CFA Level I & Level II

Technical

C++, Python, R, Matlab, SQL, Bloomberg, Excel

Awards

- Ranked All India 34th in a nationwide Mathematics Olympiad

Jul 2014

INTERESTS

Investing, Script Writing, Travelling, Volleyball, Table Tennis, Poker