GAURAV TANEJA

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OBJECTIVE

To leverage my quantitative, technical and financial skills in a dynamic and challenge simulating role.

EDUCATION

BOSTON UNIVERSITY SCHOOL OF MANAGEMENT   **Boston, MA**
Master of Science in Mathematical Finance   **January 2012**
Course Work: Black-Scholes, Ito's Calculus, American Derivative Securities, Binomial Tree Pricing Model, Risk Neutral Pricing, CAPM, Quantitative Portfolio Theory, Mean-variance Analysis, VaR, Quantitative Strategies and Algorithmic Trading, Statistical Methods of Mathematical Finance, Credit Risk Management, Monte Carlo Method, Credit Default Swaps, Nelson-Seigel Model for yield curve, Short Rate Models - Vasicek, CIR, Hull and White.

M.D.U YMCA INSTITUTE OF ENGINEERING   **Faridabad, India**
Bachelor of Technology, Computer Engineering   **May 2008**
Course Work : Analysis and Design of Algorithms, Theory of Automata and Computation, Compiler Design, Computer Architecture and Organization, Principles of Operating Systems, Economics, Fundamentals of Mgmt.

EXPERIENCE

TRUELIGHT ENERGY, LLC   **Boston, MA**
Quantitative Research Analyst Intern   **December 2011- Present**
- Analyze historical data and collaborate with portfolio managers and traders in design and development of trading strategies and build electricity pricing models; translate work into database environment

CHARLES RIVER DEVELOPMENT   **Burlington, MA**
Intern, Product Management, Fixed Income & Derivatives   **May 2011- August 2011**
- Generated Swap and yield curves, and defined various parameters to construct them in order to price Currency Swaps; also validated the pricing for instruments like Dividend and Volatility Swaps.
- Prepared a competitive analysis report on Fixed Income Analytical Tools (FactSet, Citi YieldBook, Barclays Point, etc) available in the market in order to enhance Charles River IMS' Fixed Income Module functionality.
- Analyzed Collateral Management Systems from various vendors and proposed the high level design for the system that was circulated within CRD to check its feasibility.
- Developed the workflow for electronic trade confirmation of credit instruments using Markit SERV and Markit WIRE interface for the latest version of Charles River IMS.

OFFICE OF RESEARCH COMPLIANCE, BOSTON UNIVERSITY   **Boston, MA**
Data Analyst, Research Compliance   **November 2010 – Present**
- Responsible for developing online reports in JSP with Postgres in back end, deploying training courses on Tomcat server, analyzing training and research data, and preparing ad-hoc reports using SQL and Excel.

COLT TECHNOLOGY SERVICES   **Gurgaon, India**
Software Engineer, Production Support Management, IT   **September 2008 - July 2010**
- Recipient of Innovation Award, developed an innovative system design using Macros and C++ that creatively leveraged existing system constraints, thus reducing technology costs by 50K GBP.
- Nominated for Champions Award for expanding the customer base by developing Proactive Monitoring Solution (C++); sold as a separate service to customers, also designed the process to measure its success.
- Designed Network Management System Architecture on Red Hat Linux Enterprise Server to achieve optimum CPU utilization and real time processing of millions of high frequency live alarms (TCP/IP).
- Single Point of Contact for Microsoft SharePoint Administration.

Trainee, Application Development, IT   **January 2008 – August 2008**
- Awarded the Outstanding Teamwork Award for developing J2EE based order capturing software, eOrder; reduced the vendor expenditure by 40%.
- Integrated Sales Portal, Pricing & Governance, and Configuration Management Database to provide ad-hoc order validity check to the customer, reduced lead time by 80% and effort by 2 man days.

SKILLS

Programming: C, C++, PL/SQL, J2EE, EJB, Struts, JSP, HTML, Shell Script, Perl, XML, Eclipse IDE
Database: Oracle 10g, Sybase, MS Access, JDBC.
Servers: Weblogic, Websphere, Tomcat, Red Hat Linux Enterprise 5, Solaris 8 & 10
Other: Charles River IMS, Bloomberg Terminal Operating Skills, Mathematica, R, FINCAD, MATLAB

ACTIVITIES

Founder – Yoga, Empowerment and Service (YES) Club at Boston University.
Managed my own portfolio and have realized 23% return annually by applying quantitative trading strategies.