

# SWAPNIL JOSHI

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## EDUCATION

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### The University of Hong Kong

Hong Kong

*Bachelor of Engineering in Computer Science; Self-declared Minor in Finance*

*Sep. 2017 - Jun. 2021*

- **Coursework:** Data Structures and Algorithms, Programming Technologies and Tools, Discrete Mathematics
- **External Events:** J.P. Morgan Early Advantage Program; J.P. Morgan Trading Game Challenge; Amplify Trading S&T Workshop; S&T Competition at Asia Investment & Banking Conference;

### Aalto University

Espoo, Finland

*Exchange — Master's in Computer, Communication, and Information Science*

*Jan. 2020 - May 2020*

- **Relevant Coursework:** Software Engineering, Advanced Mathematical Algorithms, Artificial Intelligence, Data Visualization

## PERSONAL TRADING EXPERIENCE

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- Self-taught the nuances of options theory (volatility and trading) and managed a US\$67,000 portfolio.
- Developed uncorrelated option trading strategies on U.S. equities, ETFs (XOP, USO, GDX, SLV, SPY, QQQ, VVX), and crude oil futures — to diversify risk and generate high returns (Portfolio Sharpe Ratio: 3.7).
- Currently developing a volatility trading model using Machine Learning techniques.

## WORK EXPERIENCE

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### Nomisma Holdings Pte. Ltd.

Hong Kong

*Summer Research Intern*

*Aug. 2019 - Sep. 2019*

- Worked closely with the quant team to assist with the prototyping of trading matching engine for our exchange, which resulted in **faster completion of the task by 7 days**.
- Developed research templates to perform top-down competitor analysis, **resulting in 2x productivity**.

### trade.io

Hong Kong

*Blockchain Research Analyst*

*Sep. 2018 - Dec. 2018*

- Conducted blockchain market research and created pitch books for clients in Latin America.
- Made recommendations on ideal blockchain platform for clients to build their decentralized apps.
- Created ICO security pitch decks and assisted the marketing team in building materials for investors.

### Independent Trader and Asset Manager

Hong Kong

*Research and Portfolio Management Intern*

*Jun. 2018 - Dec. 2018*

- Monitored client portfolios, reported daily P/L, and made recommendations on potential stock investments. Later allocated capital to selected stocks and delivered an **absolute return of 12.84% in 3 months**.
- Implemented the DCF analysis and found that a pharmaceutical firm's stock was undervalued 10-11% due to sector slowdown, and global trade tensions.
- Recommended investing based on long-term earnings growth, and firm's strong corporate governance. Stock later **appreciated 17% in 2 months**.

## EXTRACURRICULAR ACTIVITIES

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### TEDxHKU 2018: MOTION

Hong Kong

*Organizer*

*Sep. 2018 - Dec. 2018*

- **Led a team of 30 students;** directed the operations & management of the **most successful TEDxHKU till date**.
- Liaised with different departments within HKU and helped **secure sponsorships for the event**.

## SKILLS & INTERESTS

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- **Programming:** Python, JavaScript, HTML, CSS, C++
- **Tools & Technologies:** Git,  $\text{\LaTeX}$
- **Libraries & Frameworks:** React, Node.js, AngularJS
- **Interests:** Horserace Betting, Formula-1 Racing, Rowing, Music Production - Hip Hop & EDM, Guitar, Mountaineering