

SWAPNIL JOSHI

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EDUCATION

The University of Hong Kong

Hong Kong

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

Sep. 2017 - Jun. 2021

- **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 — Computer, Communication, and Information Science

Jan. 2020 - May 2020

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

PERSONAL TRADING EXPERIENCE

- 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.
- Currently working towards development of a trading model using Machine Learning techniques.

WORK EXPERIENCE

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**.

PROJECTS

pytops (2020) – Developed and published an open-source Python package – **pytops**, for quick and simple pricing of options using the **Black-Scholes pricing model**, and to compute the option greeks. The package has been built using Python 3.6 and has minimum dependencies on external libraries. The functions have been implemented efficiently using the scientific computation libraries – **numpy**, and **scipy**.

EXTRACURRICULAR ACTIVITIES

TEDxHKU 2018: MOTION

Hong Kong

Organizer

Feb. 2018 - Nov. 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

- **Programming:** Python, JavaScript, HTML, CSS, C++
- **Tools & Technologies:** Git, L^AT_EX, MS Word, MS PowerPoint, Visual Basic, T.R. Eikon, S&P Capital IQ
- **Libraries & Frameworks:** React, Node.js, AngularJS
- **Interests:** Horserace Betting, Formula-1 Racing, Rowing, Music Production - Hip Hop & EDM, Guitar, Mountaineering