Swapnil Joshi

swapnil@hku.hk — +852 6991 8015 — https://github.com/hiswaps

Education

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 Techniques, Discrete Mathematics*

Aalto University   Espoo, Finland

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 (Portfolio Sharpe Ratio: 3.7).
- Currently developing a volatility 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*

Portfolio

Skills

- **Programming:** Python, JavaScript, HTML, CSS, C++
- **Tools & Technologies:** Git, LaTeX