

Arohan Sharma, CFA

Chicago, IL | +91-9910859997 | arohansharma@uchicago.edu | [LinkedIn](#)

EDUCATION

The University of Chicago

Chicago, IL

Master of Science in Financial Mathematics

Expected December 2025

- Courses: Portfolio Theory & Risk Management, Python, Option Pricing, Probability & Stochastic Processes

Delhi Technological University (Formerly Delhi College of Engineering)

New Delhi, India

Bachelor of Technology in Mathematics and Computing (3.76/4.00)

May 2020

- Courses: Linear Algebra, Optimization, Differential Equations, OOPs, Data Structures & Algorithms, Simulation

SKILLS

Computing: Python, SQL, R, MATLAB, C++, Scala, C, Bash

Knowledge: Portfolio Optimization, Portfolio Management, Signal Research, Risk Management, Data Analytics

Tools: Bloomberg Terminal, FactSet, MSCI Barra, ISS Climate Solutions, Git

Certifications: CFA Charterholder, CFA Institute's Certificate in ESG Investing

EXPERIENCE

Fidelity International

Gurgaon, India

Associate Portfolio Engineer, Fidelity Systematic Investing

April 2022 – August 2024

- Collaborated with six portfolio managers for efficient management of systematic portfolios with \$10+ billion AUM
- Implemented Convex Optimizer for constructing and rebalancing equity portfolios with over \$5+ billion in AUM
- Conceptualized, implemented, and managed portfolios worth over \$350 million in REITs, healthcare, and thematic sectors, utilizing proprietary fundamental, quantitative, and ESG research
- Established programmatic Trading Infrastructure for rebalancing and trading \$600+ million Equity Strategies
- Built python-based backtesting framework for Fixed Income Bottom Up and Overlay strategies bringing model portfolio delivery time for client RFPs from a week to less than an hour
- Collaborated with sales teams to create and pitch Model Portfolios worth \$2+ billion in AUM for client acquisition
- Automated portfolio statistics and cash monitoring for Fixed Income mandates with \$5+ billion in AUM
- Conducted thorough research on Analyst Model Portfolio trades producing conviction signal with IR of 0.7
- Analyzed Carbon emissions data to assess feasibility of constructing forward looking Carbon Signal
- Augmented Fidelity's flagship Multi-Factor Credit model for Investment Grade and Emerging Market Sovereign debt to work with High Yield Corporate debt. Strategy employed for funds with combined AUM of \$500+ million
- Awarded most productive new joiner in Solutions & Multi-Asset. Earned several other workplace accolades

Acies Consulting

Mumbai, India

Senior Consultant, Quantitative Research

August 2021 - April 2022

- Led research initiatives to develop statistical VaR and pricing models for exotic derivatives for bank trading desks
- Implemented parametric VaR model for multi-asset portfolio of equity, fixed income, and derivative instruments
- Devised algorithm for simulating dependent random variables using Gaussian Copula for computing VaR
- Designed python-based library, implementing closed-form pricing models for exotic derivatives

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Gurgaon, India

Junior Data Science Engineer, Consumer Engagement & Media Platform

August 2020 - August 2021

- Productionized data science and Machine Learning pipelines rooted in customer behavior for FMCG business across 5 different geographies, efficiently reducing spend on marketing activities
- Optimized algorithms for processing transactions data for customers bringing run time from hours to minutes

RESEARCH

Indian Institute of Technology, Bombay

Mumbai, India

Analyzing Mathematical Tools for Infrastructure Management

May 2019 - July 2019

- Analyzed and assessed existing option valuation methods for real options in infrastructure projects
- Proposed model for pricing real options for highway project leveraging uncertainty for maximizing revenue
- Presented research in ICEME'20 conference (proceeds indexed by Scopus and Ei Compendex)

ACTIVITIES

Fidelity International

Member, Solutions and Multi-Asset Shadow Leadership Team

April 2023 – August 2024

- Undertaking initiatives for improving inclusivity, collaboration, and efficiency across various verticals and geographies

Sustainability Ambassador

November 2022 – August 2024

- Carrying out initiatives for promoting sustainable and ESG driven investment practices