Yashasvee (Yash) Waghwala

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EDUCATION

The University of Chicago — **Chicago, IL**
Master of Science in Financial Mathematics — **Expected December 2025**
- Courses: Probability and Stochastic Processes, Python, Option Pricing, Portfolio and Risk Management

University College London — **London, UK**
Master of Science in Finance (GPA: 4.0/4.0) — **August 2021**
- Courses: Asset Pricing, Intro to Quantitative Methods, Financial Econometric, Time Series Analysis, Advanced Quantitative Methods, Hedge Fund Strategies

Coventry University — **London, UK**
Bachelor of Arts in Economics (GPA: 4.0/4.0) — **August 2020**
- Courses: Econometrics, Mathematics for Economics, Statistics for Economics, Quantitative Economics

SKILLS

Computing: Python, Jupyter, R, VBA, SQL, MATLAB, Tableau, MS Office
Knowledge: Financial Markets, Machine Learning, Statistical Modelling, Data Analytics, Econometrics
Trading Products: Fixed-Income, Equities, Options, Futures, Commodities, Cryptocurrencies
Other: CFA Level II Candidate , Data Analytics and Machine Learning Coursera certificate (2023)

EXPERIENCE

Candriam Asset Management — **London, UK**
Fund Research/Strategy — **August 2023 – September 2024**
- Developed a predictive model using Python and Excel, leveraging historical data on interest rates to forecast asset flows across multiple classes; model optimized workflow and reduced research time by 30%
- Spearheaded research to inform to in-house asset managers on optimal portfolio allocations; communicated recommendations for future year's fund compositions to fund managers

Mirabaud Asset Management — **London, UK**
Emerging Market Research Intern — **September 2022 - March 2023**
- Analyzed emerging market fixed-income investments, employing advanced statistical models to evaluate industry trends and company-specific data, communicating buy/sell decisions to Portfolio Managers
- Synthesized global economic indicators to evaluate interest rate trends, credit spreads, and currency risks, leading to a reduction in portfolio volatility through strategic duration allocation

Global Investment Strategy — **London, UK**
Equity Trading Analyst Intern — **January 2022 - August 2022**
- Engineered a Quantitative trading model in Excel focused on exchange rates and equity prices to arbitrage AIM-listed stocks, securing profits of £85,000 over 7 months
- Managed trade executions across multiple platforms for portfolio managers, institutional, and retail clients, optimizing for speed and maintaining client relationships

RESEARCH

University College London — **London, UK**
How Twitter Affects Cryptocurrency Markets — **May 2021 - July 2021**
- Examined effects of Elon Musk's tweets on trading volumes and returns using time-series analysis
- Adopted R-Studio for data analysis and hypothesis testing; results showing strong short-term impacts on cryptocurrencies after Elon Musk tweeted

EXTRACURRICULAR

Predictive Sports Betting Model — **Aug 2023 - May 2024**
- Created a statistical model using Python & Excel, utilizing OPTA's various match statistics data to predict individual player performances and game outcomes.

Options Volatility Seller — **Jan 2024 - Present 2024**
- Analyzed and executed options volatility selling strategies to optimize personal portfolio returns and manage risk.

ADDITIONAL INFORMATION

Interests: Poker and other card games, Cooking, Options Trading