Sapient Global Markets

John Foxworthy

Summary, Publications and Education

Data Scientist, Project Manager and Seasoned Business Systems Analyst for Front Office Systems

Publications on the website, Medium

How to Improve you Multi – Factor Model on Real Estate
medium.com/@foxworthy_8036/how-to-improve-your-multi-factor-model-767083f8554a

No Factor Modeling of Global Oil Price with ARIMA and SARIMAX

medium.com/@foxworthy_8036/price-prediction-evolution-in-no-factor-modeling-with-arima-e00abf5ca39

Thinkful Data Science Boot Camp

Linear Regression, Support Vector Regression and Random Forest on Equities

github.com/sarilacivert/A/blob/master/U3C.ipynb

Clustering on US Treasuries, FX and Global Equities

github.com/sarilacivert/A/blob/master/U4C.ipynb

Certificate in Quantitative Finance (CQF) [cqf.com](cqf.com)

BA, Economics/International Area Studies University of California, Los Angeles

Work Experience

Senior Associate Business Consulting – Sapient Consulting: 2018-Present

- Data Science analysis of cross asset ETF business in Houston, Texas, by documenting the statistical regression models in Amazon Redshift and code review of Python
  - Project Management of conference calls for ETL and decommissions
- Tableau front office dashboards and SQL queries for trading analysis and brokerage reporting for traders and portfolio managers in Santa Monica, California
  - Trading Desks: IG, HY, MBS, Municipals, Treasuries, FX and Interest Rate Swaps
- Adobe Experience Manager for marketing materials coupled with performance attribution metrics of portfolio management for a client in Colorado

HSBC (FX Spot and Forwards)

- Requirements gathering of real – time pricing improvements, in the milliseconds, for a global foreign exchange broker
- Improved communications between risk management and trading groups by facilitating meetings for new software and reporting
- JIRA administrator for Agile Dashboard and Confluence documentation specialist

Royal Bank of Canada (Fixed Income)

- Assisted in directing the global decommissioning of legacy U.S. Treasury trading software for the NY office
- Mentoring and coaching of two analysts on US Treasury bond trading within market functions and market risk management for hand offs to new business users
- Responded to live production incidents for business in relation to pricing and risk with SQL queries

Balyasny Asset Management (Equities, Fixed Income, FX and Credit)

- Completed assessments of previous software (MIK) to perform gap analysis and gather requirements for new software (Arcesium)
- Inspected and maintained database with SQL queries for variety of products, including equity, fixed income, credits, etc.

Pine River Capital Management (Fixed Income and Credit)

- Manage daily audit flash reporting of PL and performance attribution to executives
- Reduced P&L incidents daily by 20% within the entire firm with daily interpersonal interaction
- Creation of a booking application for credit trading desk in order to streamline workloads

Bank of America Merrill Lynch (Interest Rate Swaps and FX)

- Python software development and implementation of a new global interest rate swap product
- Directed daily meetings for production incidents between 12 software developers and 3 – 5 business users

Iridium Consulting (Credit Derivatives, Interest Rate Swaps and FX)

- Led implementation of historical value at risk (VaR) and for a global, fixed income portfolio
- Millennial Hedge Fund: Led implementation of credit default swap trading software
- SAC Hedge Fund: Reduced security setup errors in postproduction by 25% through inspection

StatPro (Value at Risk)

- Provided coaching and training to various employees on VaR calculations and Statistics
- Led implementation of historical value at risk (VaR) and risk metrics like DV01

Index Fund Advisors (Equities and Econometrics)

- Assisted Chief Executive Owner (CEO) and owner in providing data and analysis for an investment book on the Fama – French Three Factor Model and other similar models
- Reduced production incidents by 40% through effectively trading and managing risk for 400+ client portfolios

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Competencies	
Personal	Detailed Oriented, Team Leader, Multitasking, Fast Paced Environments, Resilient and Adaptable, Problem Solver
Software Programming	Python, NumPy, SciPy, Pandas in Jupyter Notebook
Position Blotters and Risk Views	Proprietary, Aladdin, Eze, Barx, Murex
Market Data	Bloomberg, Reuters, Markit
Databases and Tools	Docker, Splunk (SPL), SQL, UNIX Command Line, MS Visual Studio, MS Visio Flow Charts and UML
Dashboards, Documentation, Marketing	Tableau Sheets Dashboards, Adobe Experience Manager, MS Project, JIRA, Confluence
Microsoft Azure Machine Learning Studio	Publicis Training in Santa Monica managed by Mike Barzilli in April 2019 on studio.azureml.net

Speaking Engagements	
Statistics for Salespeople	May 2010 for Bank of America Merrill Lynch in NYC
Market Risk Statistics	May 2012 and May 2013 for Bank of America Merrill Lynch in NYC
Multiple Linear Regression Made Easy . . . Your First Data Science Model	April 2019 for thinkful.com in Los Angeles
What is Data Science?	October 2019 for Publicis Sapient in Irvine
Why Machine Learning Should Take Over the Capital Markets Industry and Financial Trading	February 2020 for developerweek.com in San Francisco. Pending status and waiting approval with the help of Publicis Marketing