Tom Koosalapeerom

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EDUCATION

2016 - 2017	MS Quantitative Finance and Risk Management, **University of Michigan, Ann Arbor** Current GPA: 3.9/4.0 *Key courses:* Financial Mathematics I, Discrete Stochastic Processes, Applied Statistics I Numerical Methods with Financial Application *Upcoming courses:* Financial Mathematics II, Analysis of Finance, Statistical Models for Financial Data
2015	Non-degree, GPA: 4.0/4.0, Department of Mathematics and CS, **Chulalongkorn University** *Key courses:* Intro to Real Analysis 1, Intro to PDE, Probability Theory, Linear Algebra I
2009 - 2013	Bachelor of Accounting (Minor in Finance), First Class Honors, **Thammasat University**

SKILLS

Programming Language: C++, Python, R, VBA, LaTeX   **Financial software:** Bloomberg

MOOC & CHALLENGES

edX	HackerRank	Udemy	Codeacademy	Udacity
Intro to Python for Data Science	• Algorithm Level 4 Badge • Python	Intro to Algorithms and Data Structures in C++	• Python • Learn SQL	Machine Learning for Trading

PROFESSIONAL EXPERIENCE

Assistant Fund Manager (1 year, 8 months)   Jun 2013 – Feb 2015

One Asset Management Company Limited | Equity Fund Management Department

9th, 24th Floor, Siam Piwat Tower, 989 Rama 1 Rd., Patumwan, Bangkok 10330, Thailand

- **Asset Allocation Model :** employed Black-Litterman model and Markowitz portfolio optimization to compute optimal long-run portfolio weight across various types of assets to support fund managers' strategy and help investment team formulating the long-term house view.
- **Exchange Traded Fund :** co-managed one of the largest index ETFs in Thailand (TDEX), prepared daily ETF basket to market makers, monitored daily tracking error, and developed rebalancing model to keep tracking error below 1%.
- **High-dividend stocks screening model :** operated and developed the High-dividend stocks screening model to support fund managers on stock selection process for firm's flagship high-dividend equity fund, 1VAL-D. The fund's performance in 2014 was ranked 1st Quartile compared to peers by Morningstar.
- Initiated and recommended 5 stock IPOs and 6 corporate bond investment decisions to the investment committee.
- Covered and reviewed 7 large-cap stocks from property development sector in Thailand for internal use.

CERTIFICATES

2016	Bloomberg Market Concepts (BMC) Certificate of Completion Bloomberg Institute, Bloomberg Finance LP.
2015	C++ BASIC (Win32 Console Application) Certificate NetDesign Institute, approved by the Ministry of Education (Thailand)
2012	CISA Level 1 (Certified Investment and Securities Analyst) Thailand Securities Institute (TSI), The Stock Exchange of Thailand

ACTIVITIES

Private Tutor in Mathematics (1 year, 9 months)   Oct 2014 - Jul 2016

- Instructed more than 5 students on undergraduate-level math courses as a freelance.
  Key courses: Calculus I for Economics, Calculus II for Engineering, Basic Statistics for Economics,
             Mathematics Foundation of Derivatives.