

ARJUN SWAMI

<https://www.linkedin.com/in/arjun-swami> aswami95@gmail.com 909-255-6006

EDUCATION

- ▣ **Master of Science, Applied Economics & Finance** GPA:4.0 Santa Cruz , CA
University of California, Santa Cruz Expected Graduation: June 2017
Relevant Coursework: PhD Time Series Analysis; Applied Econometric Analysis I and II; Macroeconomic Analysis; Financial Engineering; Numerical Analysis
- ▣ **CFA Level III Candidate** CFA Institute
- ▣ **Bachelors of Commerce** Chennai, India
Loyola College, Chennai, India June 2015

SKILLS

- ▣ Python ▣ R ▣ Matlab ▣ VBA ▣ Stata ▣ Excel ▣ SQL

DATA ANALYSIS TOOLS

- ▣ Instrumental Variables ▣ Difference-In-Difference ▣ Vector Autoregression ▣ Autoregressive and Moving Average Models
- ▣ Non-Parametric Econometrics ▣ Regression Discontinuity ▣ Survival Models

WORK EXPERIENCE

- MAY 2015- APR 2016** Financial Associate, Middle Office Corporate Actions **Arcesium, LLC/DE Shaw & Co.**
Hyderabad, India
 - ▣ Managed security attribute fields in the transaction and reference database, using SQL to identify and troubleshoot errors in the feeds processes.
 - ▣ Interfaced with feeds providers to determine the source of and fix recurring issues, improving the efficiency of the process.
 - ▣ Processed mandatory and voluntary corporate actions, ensuring accurate P&L, position statements and prices of securities, and reconciled this with the broker-end accounts.
- DEC 2014- JAN 2015** Equity Analyst Intern **Sundaram Mutual Fund**
Chennai, India
 - ▣ Researched over 100 companies and developed reports providing stock recommendations to portfolio managers, using macro-enabled valuation spreadsheets.
 - ▣ Further automated these spreadsheets using VBA, saving the company 3 man-hours per week.

PROJECTS

CFA Investment Research Challenge 2017:

- ▣ Preparing and presenting a research report on a publicly traded company using Discounted Cash Flow and Monte Carlo methods, employing Stata and R in drawing assumptions.

Developing Corporate Action Tool, Arcesium LLC:

- ▣ Increased event processing efficiency by 66% by collaborating with tech teams to set up a tool that automated Mandatory Corporate Action processing.
- ▣ Analyzed swift messages coming in from brokers using SQL and utilized knowledge gained from my daily processing of corporate actions to give shape to the tool's infrastructure.

Swap Terms Migration, Arcesium LLC:

- ▣ Automated the parsing of data in files coming in from counterparties/prime brokers on swap positions held by our clients.
- ▣ Liaised with brokers on the specific conventions and assumptions used by them in their data to design the internal mappings, reducing the man-hours spent on this task by 4 hours per week.