

ARPIT H. TANNA

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EDUCATION

UCLA ANDERSON SCHOOL OF MANAGEMENT

Los Angeles, USA

Master of Financial Engineering

December 2018

- Designed and back tested an optimizer tool for a statistical arbitrage strategy on European indices, by conducting alpha research, T-cost analysis, and building a risk model
- Built a long-short equity trading strategy exploiting momentum, size, value, volume, and volatility anomalies
- Constructed Vasicek, CIR, and Hull-White models to determine term structure of interest rates and price FI derivatives
- Replicated option pricing models using binomial tree, Least Square Monte Carlo, and finite difference methods
- Estimated the risk premia of the Fama - French (FF) factors using cross-sectional regression on the 25 FF portfolios
- *Applied Finance Project*: Analyzed inclusion of various Structured Notes in the company's existing portfolio, and calculated its correlation with other asset classes, thereby allocating optimal weights using Mean Variance Optimization

THADOMAL SHAHANI ENGINEERING COLLEGE, UNIVERSITY OF MUMBAI

Mumbai, India

Bachelor of Chemical Engineering

May 2016

SKILLS AND CERTIFICATIONS

- *Programming Languages*: R, Python, MATLAB, SQL, Advance Excel
- *Databases*: Bloomberg, FactSet, Capital IQ, WRDS (CRSP & Compustat), DataStream
- *Certifications*: Chartered Financial Analyst (CFA) Level II candidate

EXPERIENCE

NUMERIX

New York City, USA

Financial Engineering Intern (Continuing summer internship on a monthly contract basis)

June 2018 – Present

- Built a joint Heston Model to investigate volatility surfaces for cross FX rates of G10 currencies and calibrated them against market data from Bloomberg
- Designed pricing templates for quanto range accrual and constant maturity swaps with callable optionality using Numerix's Template Studio and CrossAsset Excel
- Revamped pricing models for equity derivative products including variance swaps, volatility swaps, and dividend swaps
- Reconciled interest rate and cross-currency derivatives to migrate from Murex platform to Numerix platform
- Wrote payoff scripts and functions for pricing structured products including forwards, swaps, and swaptions
- Structured multi-asset exotic products using option pricing theory, interest rate models, and Monte Carlo simulation

TRESVISTA FINANCIAL SERVICES

Mumbai, India

Financial Analyst, Investment Banking & Private Equity

June 2016 – July 2017

- Performed fundamental valuation to analyze US public equities in the TMT sectors by building financial models, and updated them after quarterly earnings announcements, and automated them to conduct scenario analysis of cashflow
- Stress tested private equity deals by running sensitivity analysis, facilitating ease of decision making for their valuation
- Automated weekly analysis of returns generated by sub-prime auto loans given out by an investment advisory company
- Designed spreadsheet tools to maximize efficiency for performing equity valuation using comparable analysis, precedent transaction analysis, and discounted cash flow (DCF)
- Formulated, tested, and recommended relevant hypotheses to the management by compiling and analysing company as well as industry level information on private equity deals
- Generated investment ideas and advised clients on M&A deals by preparing CIMs that facilitated the due diligence process for potential investors

SELF-DRIVEN PROJECTS

- Analyzed effect of Trump's tweets on S&P500 using sentiment analysis and classification techniques
- Predicted future price variation in Bitcoin using technical patterns such as Head & Shoulders and Triangle
- Pre-processed raw data and back tested momentum anomaly on emerging market FX to estimate their risk premium

ADDITIONAL

- *Interests*: Trading equity securities; Playing Poker; Playing outdoor sports such as Cricket, Soccer, and Tennis