

# Izaac Mammadov

Address: 292 White Hart Lane,  
London, N17 8JP  
Mobile: +44 7825308878

Email: izaac@mammadov.co.uk  
Website: izaac.mammadov.co.uk  
GitHub: IzaacMammadov

## EDUCATION

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- **Corpus Christi College, University of Cambridge** Cambridge, UK  
*B.A. (Hons) — Mathematical Tripos [Mathematics]* October 2019 – June 2022
  - High 1<sup>st</sup> Class, scoring 84% and ranked 18<sup>th</sup> out of 250 in my cohort.
  - Courses examined include Applied Probability, Mathematics of Machine Learning, Principles of Statistics, Statistical Modelling, Statistical Physics and Stochastic Financial Models.
  - Computational Projects examined included “Option Pricing in Mathematical Finance” and “The Tennis Modelling Challenge” (where the challenge in question was to beat tennis betting markets).
  - Awarded two scholarships in the name of Edward Byles Cowell for academic excellence and was presented to the Worshipful Company of Cutlers for the Richard Metherringham Mathematics Prize.
- **The Latymer School** London, UK  
*A Levels — Mathematics, Further Mathematics, Physics, Chemistry* September 2012 – June 2019
  - A\*, A\*, A\*, A\* in A Levels and S, S, S in STEP Mathematics Examinations.
  - Achieved Silver Medal in the British Mathematics Olympiad (awarded to the top 50 students in the country).

## WORK EXPERIENCE

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- **Wintermute Trading** London, UK  
*Algorithmic Trader* July 2022 – Current
  - **Exchange Integration:** Integrated centralised cryptocurrency exchanges’ endpoints using WebSockets, REST and FIX protocols. This included working on Order Entry, Order Feed and Asset Transfer Requests/History for many different exchanges.
  - **Counterparty contact:** Received, priced, and settled Voice OTC and TWAP requests over chat. Configured risk-limits and parameters for RFQ API trading.
  - **Analytics:** Developed safety and P&L analysis tools and integrated them into existing GUIs. Utilised the tools to adjust the inputs of various market making strategies.
  - **Launches:** Facilitated numerous token launches and listings ensuring liquid books from the outset, and gradually taking advantage of arbitrages available across different exchanges.
  - **Strategy improvement:** Iteratively improved upon strategy templates to work more profitably under a wider set of market conditions and edge-case scenarios, as well as refactoring huge portions of the code.
  - **Automation of Credits Settings:** Personally undertook a research/coding project to automate the main parameter inputs to market-making strategies by A-B testing and creating a regression on the markout profits.
  - **Options:** Oversaw and improved Crypto Options trading desk with automated market-making strategies and RFQ quoting.
- **Flow Traders** Amsterdam, The Netherlands  
*Trading Intern* June 2021 – August 2021
  - **Project:** Collaborated in a team of five to find, implement, backtest and trade a variety of mean reversion strategies focused on European equities.
  - **Strategies for project:** Exploited correlations between stocks and their indices, baskets, peers, and relevant assets by fitting historical data to a robust linear regression model.
  - **Arbitrage:** Learnt about crucial considerations in implementing a dual-listing arbitrage strategy, such as identifying latency critical paths. Manually traded on a simulated dual-listing in real time.
  - **Market Making:** Studied market making techniques, such as the multi-level and the dimer. Manually made a market in real time on a simulated environment for the CAC-40 future close to expiration.

## INTERESTS, SKILLS AND OTHER ROLES

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- **Computer Skills:** Fluent in Python from day-to-day Wintermute/Flow Traders work. Experienced in MatLab and R from university. Familiar with Java and C++ from personal projects. Used MongoDB and SQL at Wintermute.
- **Foreign Languages:** Raised in a bilingual household speaking Russian and English, as well as Azerbaijani to a lesser extent.
- **Interests and Sports:** Competed for my College in Rowing and Ultimate Frisbee. Certified Grade 6 Trumpet and played Trumpet in Jesus College Big Band. Interested in promoting Free and Open-Source software use and privacy-respecting software more broadly.
- **Other roles:** Acted as a mentor for the Clydeside Project, ZeroGravity and Maths Advantage and a coach for Universify Education (all educational access charities). Was a member of a committee that rewrote my JCR’s constitution from scratch. Used to lead maths tutoring for poorly performing schools in Cambridgeshire free of charge.