Kamal Katika

26 Prospect Avenue, Princeton, NJ 08540. kamal.mohan@gmail.com . ph: (310) 430-3098

US Permanent Resident

EDUCATION

Test Scores: GRE: 2330/2400 (800/800 in the quantitative section), GMAT: 770/800

Princeton University, Master in Finance (MFin), 2012-2014, 3.5/4.0 (Expected)

- Coursework covering derivatives pricing, regression and time-series, econometrics, basic fixed income, corporate finance and C++ for financial markets

University of California, Los Angeles, PhD in Mechanical Engineering, 2003-2007, 3.9/4.0

- US Patent 7904140 and several publications in top journals (Applied Physics etc.) and conferences
- Coursework and research involved the development and use of numerical methods to solve partial differential equations encountered in thermal engineering
- Implemented various numerical algorithms for solving engineering problems in C++ and FORTRAN
- Outstanding Master of Science degree recipient in Mechanical Engineering Award, 2004
- Awarded the National Science Foundation (NSF) young scientist travel award in 2004

Indian Institute of Technology (IIT) Madras, BS in Mechanical Engineering, 1998-2002, 8.47/10

PROFESSIONAL EXPERIENCE

Optiver US, LLC, Chicago, IL, 2008-2012

Derivatives Trader/Electronic Market Maker

- Traded listed options on the NASDAQ 100 index, QQQs and NQ futures. Leveraged historical volatility relationships with related indices (SPX, RUT) and order flow information to manage inventory and risks across products and expiries. Basic familiarity with exchange traded fixed income and commodity options (options on US treasury futures and crude oil on CME)
- Researched and developed simple models for calculating implied and realized volatility for improved trading and risk management
- Developed quantitative trading strategies and trade analysis tools using Matlab, VBA and data obtained from Bloomberg and in-house trading platforms
- Analyzed high frequency data of equity index futures on CME to improve delta hedging. Developed tools and metrics to analyze trades (toxicity etc.) on different venues and against various counterparties
- Traded various arbitrage style strategies including equity index futures spreads, ETFs versus futures, pair spreads between dual classes of stock, baskets, and index re-weightings
- Basic knowledge of the fundamentals and market microstructure of crude oil and refined products traded on CME and ICE

EXTRACURRICULAR AND TECHNICAL SKILLS

- Knowledge of Matlab, Excel and VBA, Bloomberg APIs, and C++
- Taught underprivileged students as part of the national service scheme at IIT Madras