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Experience

***Quant Researcher,* QMS Capital Management** Durham, NC (Jul 2021 – Present)

- Directed alpha research projects across FX, commodity, equity, and fixed income futures
    - Created ML-driven trading strategies (Neural Nets, XGBoost, Affinity Propagation, Kalman Filter, Lasso)
    - Innovated proprietary macro indexes (e.g. bond risk premia, country sentiment) for economic-based signals
    - Added fundamental factors such as sovereign risk, IV skewness, country fundamentals, etc. into alpha models
    - Incorporated order flow imbalance to enhance predictive signals
- Led the firm's expansion into the universe of emerging market currencies
    - Built infrastructure to screen currencies for inclusion based on risk profile
    - Designed 10 successful trading strategies
- Designed Python-based infrastructure for research workflows and data pipelines, significantly improving robustness and research velocity

***Researcher,* UCLA** Los Angeles, CA (Jun 2020 – Jun 2021)

- Applied NLP techniques to quantify the effect of COVID-19 policies on households by analyzing state and local government documents across the U.S.
- Analyzed the effect of world events on trends in equity, debt, and real estate

***AFP,* GIC (Singapore Sovereign Wealth Fund)** San Francisco, CA (Mar 2020 – Dec 2020)

- Developed an NLP-driven trading strategy on U.S. equities by analyzing 10-K filings to uncover peer mispricings

***Software Engineer,* WeInvest** Bangalore, India (Mar 2019 – Jul 2019)

- Managed the implementation, deployment, and client engagement of white labelled Wealth Management Robo Advisory product for the following Singapore and Middle East banks: OCBC, Mubasher and CIMB

***Software Engineer,* Zoho ManageEngine** Chennai, India (Jun 2017 – Mar 2019)

- Developed core features of the product Zoho Zeptomail being used by 2.5k+ organizations (mail sending, searching and asynchronous/ multi-threading framework) in Java
- Led a team of 12 developers, designers, testers, and content writers in developing key modules and features such as bounce parsing, tracking, emailcast and developers console

Research

Automated Nifty Stocks Strategy

- Researched, developed, and deployed a multiple stat arb trading strategy on the top 90 NSE stocks (Nifty 50 + Next 50) over Google Cloud, with dynamic universe selection in backtesting to avoid survivorship bias.
- Sharpe Ratio 3.52 on 10% daily turnover

Competitions

- *Booth Investment Competition:* Represented UCLA at the Chicago Booth Investment Competition-Quant track
- *CFA IRC:* Represented UCLA at CFA IRC and performed financial analysis on Snapchat

Education

UCLA Anderson School of Management Los Angeles, CA (Sep 2019 – Dec 2020)

Master of Financial Engineering

Vellore Institute of Technology Vellore, India (Aug 2013-May 2017)

Bachelor of Technology, Computer Science, and Engineering

Technical Skills

Languages: Python, Java, R, Matlab, SQL

Infra: Kafka, Redis, GCP, AWS

OS: Windows, Mac, Ubuntu

Interests: Soccer, Martial Arts, Tennis, Car Racing, Horology