Imran Mohamad Sharif

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EDUCATION:

BSC. Data Science, University of Bristol **Sep 2022 - June 2025**

Grade: First Class

Relevant modules: Algorithms and Machine Learning (84%), Time Series Analysis, Financial Mathematics

Cambridge A-levels , INTEC Education College **July 2020 - June 2022**

Grade: A*, A*, A (Further Mathematics, Mathematics and Physics)

Awards: National Math Olympiad **(Top 5%)** , National Scholarship Award (**Top 0.001% in country**)

WORK EXPERIENCE:

Quantitative Strategist Intern, Arisope Capital Management **London, Feb 2024 - Aug 2024**

- **Developed and implemented systematic macro strategies** by integrating academic research focusing on intraday macro data announcement effects, cross-asset lead-lag relationships, and options gamma levels sentiment analysis.
- **Developed a machine learning-based momentum strategy** focusing on equities in the NASDAQ index-outperformed NASDAQ index by 4% pre-transaction costs.
- **Built a Multi-Factor Equity risk model in Python** utilizing PCA to optimize portfolio construction and minimize factor risk exposure.
- Developed custom tools for the Portfolio Manager such as a python dashboard to monitor alpha signals using BQuant.
- Performed data cleaning and feature engineering to *s*upport statistical analysis and machine learning frameworks.
- Managed extensive financial datasets from multiple vendors and sell-side sources.
- Engaged comprehensively in the trading lifecycle, from initial idea generation to execution, under the guidance of a Portfolio Manager.

Quantitative Analyst, Bristol Trading Society **Bristol, Dec 2022 - Dec 2023**

- **Built a derivatives pricing library** using financial models like Black-Scholes and Hull-White, and numerical methods for option Greeks calculation.
- **Constructed a portfolio analytics dashboard** using Tableau for visualizing trading performance and portfolio metrics such as VaR, Sharpe, PnL and Beta.

Spring Insight Week, Susquehanna International Group (SIG) & Five Rings Capital **Remote, March 2023**

- Selected to join insight weeks to learn how quant research and trading is performed at various firms on the buyside.

PROJECTS:

ETF Statistical Arbitrage

- Engineered a statistical arbitrage strategy targeting US and Canadian ETFs based on historical cointegration identified via GARCH and Johansen's test.
- The Python-implemented strategy exploited price divergences greater than 1.4 standard deviations.
- Outperforming market indices by 3.3% in the backtest pre-transaction costs.

Sovereign Bonds Yield Curve Construction

- Constructed the yield curve by utilizing the Nelson-Siegel-Svensson model for Sovereign Bonds.
- Employed spline-based interpolation and Monte Carlo simulations to ensure comprehensive maturity coverage and adaptability to interest rate fluctuations.

TECHNICAL SKILLS: Experience

Python: Numpy, Scipy, Pandas, Matplotlib, Seaborn, Sklearn, Statsmodels 4 years

Others : SQL, C++, R , Java, Power BI, Tableau, GIT, MSOffice 2 years