Orren Singh

Chicago, IL

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Education & Certifications

- W.P. Carey School of Business | Arizona State University
  - Master of Science, Finance — May 2020
  - Bachelor of Arts, International Business — June 2019
    - Relevant Academic Courses Completed: Linear Algebra, Calculus I, Calculus II, Physics I, Applied Statistics
- FINRA Series 57, Series 3, SIE

Technical Skills & Platforms

- Python (6 years), SQL, C++, C#, Github, Linux, Bloomberg, Vola Dynamics, SpiderRock, ICE Chat

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Professional Experience

Gelber Group, *Quantitative Derivatives Trader* — Chicago, IL | August 2020 - November 2023

- Traded in a diverse portfolio of index, single-name equity, and multi-asset derivatives, employing fundamental and semi-systematic strategies, proving a deep understanding of macro, micro, and quantitative analysis.
- Researched, designed, and implemented trading strategies focused on statistical arbitrage in ETF derivatives, as well as dispersion trading.
- Showcased a deep understanding of market dynamics and pricing, as well as statistical modeling abilities via regression analysis and various other machine learning techniques.
- Built Python-based tools for real-time trading analysis of volatility term-structure and skew, as well as portfolio risk-monitoring visualizations.
- Enhanced desk efficiency by using Python to automate tedious, yet crucial, tasks significantly improving operational efficiency and accuracy.
- Analyzed and modeled volatility surface dislocations via historical and cross-sectional measures, often working with high-dimensional time-series data, while incorporating fundamental equity factors.
- Applied cross-sector and cross-asset analysis to formulate trading/research ideas and manage risk, integrating fundamental macro and micro analysis along with technical and quantitative data.
- Demonstrated understanding of financial statement analysis, while incorporating macro themes and economic data, to assess portfolio risk and opportunities ahead of key macro events and individual company earnings announcements.
- Created a robust Python application for pricing SPX options, enhancing the firm's operational efficiency and accuracy in pricing and PnL attribution. Collaborated with software developers for its C++ integration, optimizing for high-frequency trading environments.
- Worked with MySQL databases to connect data to Python GUIs, while also designing databases to record market data and store data specific to the desk.
- Guided meetings with upper management and software developers on firm projects related to the desk, demonstrating strong leadership and communication abilities.

J. Lott & Co., *Quantitative Analyst* — Scottsdale, AZ | June 2019 - March 2020

- Built and maintained medium-frequency, statistical arbitrage strategies in delta-1 equities.
- Aided in building the firm's backtesting engine, helping to incorporate realistic market frictions into strategy simulations.