ROHAN KURHADE

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LinkedIn

SUMMARY

- 2+ years of experience as a Quantitative Analyst specializing in Algorithmic Trading for Equity and Derivatives Markets.
- Skilled in developing, backtesting, and optimizing algorithmic trading strategies using Python, Excel, and advanced statistical techniques.
- Strong understanding of equity and derivative markets, applying data-driven methods to enhance trading performance and efficiency.
- Experienced in quantitative risk management, utilizing statistical models and machine learning to optimize risk-reward profiles.
- Proven ability to implement and fine-tune advanced trading algorithms, enhancing overall market performance.

WORK EXPERIENCE

Senior Quantitative Analyst , NeuralTechSoft **May 2023 - Present**

- Developed python-based trading systems that automate the execution of equity and derivatives strategies by integrating with real-time broker APIs such as Interactive brokers, Greeksoft, and Gainn Fintech. Leveraged API connectivity for live market data, order management, and performance optimization to ensure efficient, scalable trading operations.
- Designed and developed a excel & python-based backtesting system for equity, futures, and commodities strategies, leveraging historical data to generate detailed performance metrics.
- Developed trading strategies for the derivative markets, focusing on optimizing risk and return.
- Developed an Asset Liability Management (ALM) model for the valuation of Saudi housing loans, incorporating present value calculations and risk measures. Evaluated fixed-rate and floating mortgage structures across varying SRC margin scenarios, providing critical insights.

Quantitative Analyst Intern, NeuralTechSoft **May 2022 - Apr 2023**

- Perform analysis, cleaning, and visualization of market data. Extracted insights to support strategy development and actively contributed to discussions and the creation of trading strategies.

SKILLS

- Python | Excel | R | SQL | Machine Learning | Statistics

CERTIFICATIONS & COURSES

- Executive programme in Algorithmic Trading (EPAT) - QuantInsti
- Accenture Data analytics virtual experience - Forage
- Python for Everybody & Data Structures - Coursera

PROJECTS

Risk Management using Genetic Algorithm

- Utilized a genetic algorithm to optimize stop loss and take profit percentages resulting in a 30-40% improvement in profitability and reduced drawdown by 10%. Focused on enhancing risk management and improving overall strategy performance.

Optimized Portfolio Construction Using Advanced Risk Models

- Developed three stock portfolios based on beta, alpha, and low correlation. Applied ARIMA, GARCH, and VaR models for risk analysis and returns forecasting. Designed investment strategies that align with individual risk preferences, incorporating Monte Carlo simulations and stress testing for more reliable portfolio selection.

EDUCATION

Master of Science in Statistics **June 2021 - Apr 2023**
K C College, HSNC University, Mumbai (8.88/10 CGPA)