Mohd Shadab Siddiqui

Quant Trader — Rates & STIRs (Sharpe 2.2) — IIT Roorkee
Location: New Delhi, India

Email: msiddiqui@ce.iitr.ac.in
Mobile: +91-9893592931
linkedin.com/in/mohdshadabsiddiqui

EDUCATION

- **Indian Institute of Technology (IIT), Roorkee** — Roorkee, India
  Bachelor of Technology in Civil Engineering (76.46%) — *2017 – 2021*
  - Secured **All India Rank 4200** in JEE Advanced 2017 (Top 0.3% of 1.2 Million candidates)
  - Awarded **Best B.Tech Project** by Director, IIT Roorkee
- **Certifications & Academic Achievements**
  - **FRM Level 1 Cleared** (Nov 2024); **FRM Level 2 Appeared** (Nov 2025)
  - KVPY Fellow - All India Rank 1194 (Jul 2016)
  - **Relevant Courses:** Economics | Financial Mathematics | Game Theory | Numerical Methods | Statistics & Probability | Data Analysis & Visualization | Data Mining | System Analysis | Risk & Compliance (Basel)

TECHNICAL SKILLS

- **Languages:** Python (AsyncIO, Multiprocessing, Threading), C++, PostgreSQL,Redis
- **Quant Libraries:** Pandas, NumPy, Polars, Numba, Scikit-learn, SciPy, PyTorch
- **Infrastructure & Tools:** Docker, Linux, Git, XTS-API, WebSocket, Bloomberg, Trading Technologies, Reuters
- **Core Concepts:** Market Microstructure, Limit Order Book (LOB) Dynamics, Greeks, VaR/CVaR, Monte Carlo

PROFESSIONAL EXPERIENCE

- **CKA Birla Group** — New Delhi, India
  Manager - New Business Initiatives — *Sept 2025 – Nov 2025*
  - Designed systematic equity strategies (Piotroski + Momentum), delivering alpha with a **Sharpe Ratio of 2.6**.
  - Executed comprehensive due diligence and developed robust **DCF models** to evaluate acquisition synergies
- **NX Block Trades** — Noida, India
  Quantitative Trader — *Oct 2024 – Aug 2025*
  - Designed HFT strategies in Indian F&O, delivering **32% annualized returns** with a **Sharpe Ratio of 3.2**.
  - Built **low-latency Python execution infrastructure** (XTS API) with **sub-20ms** routing to optimize fill rates.
  - Managed a **15 Crore INR** book using Monte Carlo simulations and **Kelly Criterion** for capital optimization.
  - Engineered custom scanners for Nifty/BankNifty breakouts and illiquid options to identify real-time arbitrage.
- **Futures First** — Gurugram, India
  SOFR Interest Rates Curve & Algo Trader — *Sep 2021 – Sep 2024*
  - Developed 6 quantitative trading strategies for **SR3, ZQ, and SR1** futures with a **Sharpe ratio of 2.2**
  - Built fair value and illiquidity-adjusted pricing models, capturing **30% volume** in far SR1 contracts
  - Optimized Autospreader and ADL execution rules, improving fill rates by **50% YoY** through order flow analytics
  - Managed a **$800K proprietary portfolio** with VaR- and scenario-based risk models and dynamic position sizing
  - Created 25+ automated strategies and real-time dashboards, boosting execution efficiency by **75%**.
- **Tinysteps** — Bengaluru, India
  Data Analyst — *May 2019 – Jul 2019*
  - Cleaned and transformed school datasets using **Pandas, NumPy, and SciPy**, performing EDA to uncover trends.
  - Built supervised ML models using **Scikit-learn** to predict student outcomes, validating insights with statistical testing.

LEADERSHIP & AWARDS

- **Cognizance, IIT Roorkee** — Nov 2017 – Mar 2021
  Head – Finance & Sponsorship
  - Spearheaded a team of 135+ members to raise a fund of **12 Million INR** for the annual fest.
  - Revamped the publicity scheme for 22 departments resulting in an escalation of tier-2 sponsors by 25% than previous
  - Managed a budget of 13 million INR to meet the expenses as regards to logistics and event conduction
- **Jawahar Bhawan, IIT Roorkee** — Sep 2019 – Mar 2021
  Sports Secretary
  - Elected by 600 students as Hostel Representative; led team to secure 2nd rank among 12 hostels.
  - Led the Inter Bhawan team of the 2020 year resulting in the Jawahar Bhawan to get 2nd among 12 Bhawans.
- **Student Mentorship Programme, IIT Roorkee** — Jul 2018 – Nov 2018
  Undergraduate Teaching Assistant
  - Mentored undergraduates in Introductory Programming; developed new strategies to overcome language barriers.