

Mohamed Rehan M S

Phone: +91 89 468 222 55 | email: rehan@iitj.ac.in; me@mrms.in

Educational Qualifications

SN	Course Name	Board / University	Year of Passing	CGPA
1	Bachelor of Technology in Systems Science	Indian Institute of Technology, Jodhpur	2015	8.63
2	All India Senior Secondary Certificate Examination	Central Board of Secondary Education, New Delhi	2011	94.2%
3	All India Secondary School Examination (10th)	Central Board of Secondary Education, New Delhi	2009	93%

→ Six Sigma Green Belt – KPMG

→ GMAT 760/800 (99%ile) - Q51, V41, IR 7, AWA 6.0

Work Experience and Internships:

- Associate at OANDA Corp. (Investment Products – Algo Trading division) (June 2015 – Present)
 - Part of a 6 member team involved in setting up the division from scratch
 - Responsible for monitoring and debugging strategies in live and testing environments
 - Also responsible for identifying primary alphas through literature survey, and preliminary implementation
 - Developed various technical as well as quantitative trading strategies and forecasting models (vol, returns)
 - Involved in ad-hoc risk management & exposure control projects, documentation and responsible for reporting
- *Summer Intern* at Emirates NBD Asset Management & Securities, Dubai, UAE (May 2014 – Jul 2014)
 - Responsible for Risk and Portfolio Analytics of discretionary portfolios and mutual funds
 - Evaluated assets and funds for risks, and suitability for inclusion in existing portfolios
 - Automated fund performance evaluation using Excel models linked to Bloomberg

Publications:

- Visualizing the Indian Stock Market: A Complex Networks Approach, International Journal of Advances in Engineering & Technology, Volume 6 Issue 3, (2013): Arrived at a complex network map for the inter-dependencies of various BSE stocks

Selected Projects:

- Combinatorial Optimization and Risk Management for better Crop Insurance in India (Jul 2014 – April 2015)
 - Aims to analyze the crop insurance schemes in India, and improve them from a technical & policy perspective.
 - Employs risk measures including VaR and expected shortfall, and to develop an actuarially sound model
 - Employing combinatorial optimization techniques, so as to arrive at optimal pools and thresholds
- Evolution of Network Structures of Global Stock Markets over the Financial Crisis of 2007 (Oct 2013 – Dec 2013)
 - Gauges the effect of the great recession on the stock markets, and their network structures
 - Studied clustering and modularity parameters to find correlation to market volatility and trends

Industry Relevant Skills : Proficient with industry platforms including *Bloomberg Terminal*, *FactSet*, *Moxy*, Advanced *MS Excel* Skills

Programming Skills : C++, Matlab, R, SAS, EasyLanguage, Multicharts PowerLanguage

Relevant Coursework : Business Dynamics & Socio-Economic Networks, Financial Risk Management, Econometrics, Stochastic Finance, Financial Engineering

Awards and Recognitions:

- Awardee, Merit cum Means Scholarship, Government of India for the years 2011-2012, 2013-2014 and 2014-2015
- Best Speaker on Campus, Felicitation by Literature Society, IIT Jodhpur

Positions of Responsibility:

- Chaired the Constitution Drafting and Revisions Committee, for the Students' Gymkhana, IIT Jodhpur (2013 - 2014)
 - Led a team of 10 members to draw up a constitution and drafted rules governing the functioning of the Gymkhana
 - Held public discussions to aggregate public opinion in a democratic fashion, and to critique the drafted rules
- Proactive member of AIESEC, responsible for Outgoing Exchange – Global Internships (2012 - 2013)
 - Conducted information sessions in various colleges
 - Liaised with AIESEC representatives in other countries to identify potential requirements and matched prospective applicants with opportunities in other countries
- Marketing Head, the Taj IITJ Conclave 2012 for IIT Jodhpur, a national entrepreneurship event (2011 - 2012)
 - Raised sponsorship of INR 600k and negotiated INR 10 million in seed funds for participants
- Marketing Coordinator, Ignus 2012 - the inter-college festival of IIT Jodhpur (2011 - 2012)
 - Led a team of 4 to reach out to prominent corporates for sponsorship deals in exchange for advertising avenues.
 - Raised a sum of INR 25 million, in conjunction with other members of the team
- Established the Entrepreneurship Cell- IIT Jodhpur, held position of first Student Executive (2011 - 2012)
 - Drew up a five year plan for the activities and institution of the incubator, in terms of facilities required, strategic partnerships necessary, and platforms to be established for nurturing creative business ideas
 - Liaised with the state government and private organizations to draw up MoU for seed funding of business ideas