## INDIAN INSTITUTE OF TECHNOLOGY MADRAS



| INDIAN INSTITUTE OF TECHNOLOGY MADRAS  aneeshak2001@gmail.com   +91 9176340445                                   |   |   |        |                                     |        |  |  |  |  |  |  |
|--|---|---|--------|-------------------------------------|--------|--|--|--|--|--|--|
| EDUCATION AND SCHOLASTIC ACHIEVEMENTS  |   |   |        |                                     |        |  |  |  |  |  |  |
| Program  |   | Institution   |        | %/CGPA                              | Year   |  |  |  |  |  |  |
| B. Tech in Mechanical Engineering  |   | Indian Institute of Technology Madras, Chennai  |        | 8.95                                | 2023   |  |  |  |  |  |  |
| XII (CBSE)   |   | Ryan International School, Kandivali, Mumbai  |        | 93%                                 | 2019   |  |  |  |  |  |  |
| X (CBSE) Ryan International School, Malad, Mumbai  |   |   | 10.00  | 2017                                |        |  |  |  |  |  |  |
| • Secured <b>99.08 percentile</b> in JEE Advanced out of 1.73 lakh participants. (2019)                          |   |   |        |                                     |        |  |  |  |  |  |  |
| Secured <b>99.56 percentile</b> in JEE Mains out of 9.35 lakh partic   |   |   |        |                                     | (2019) |  |  |  |  |  |  |
| Secured International Rank 64 in National Science Olympiad.  (2017)  |   |   |        |                                     |        |  |  |  |  |  |  |
| RELEVANT COURSEWORK AND SKILLS   |   |   |        |                                     |        |  |  |  |  |  |  |
| Probability and Statistics   |   | Data Structures and Algorithms  |        | Game Theory                         |        |  |  |  |  |  |  |
| Operations Management  |   | Deep Learning Specialisation  |        | Fundamentals of Operations Research |        |  |  |  |  |  |  |
| Programming Languages: C, C++, Python, SQL, Java, ExtJS, ReactJS  Software Packages: Microsoft Office Suite, Git |   |   |        |                                     |        |  |  |  |  |  |  |
| WORK EXPERIENCE  |   |   |        |                                     |        |  |  |  |  |  |  |
| Senior   | Built indexes made with equity derivatives that are traded live.  |   |        |                                     |        |  |  |  |  |  |  |
| Associate  |   |   |        |                                     |        |  |  |  |  |  |  |
| Morgan Stanley   |   |   |        |                                     |        |  |  |  |  |  |  |
| (Aug '25 - Present)  |   |   |        |                                     |        |  |  |  |  |  |  |
| Associate<br>Consultant<br>Finmechanics<br>(Jul '23 - Jul '25)   | FX Options Trading Platform   |   |        |                                     |        |  |  |  |  |  |  |
|  | <ul> <li>Contributed to an FX Options Trading Platform enabling CCIL<sup>1</sup> to act as an exchange for India's OTC<sup>2</sup> interbank trades.</li> <li>Made a volatility-based Exchange-Like Options Matching Algorithm tailored for ultra low-latency (&lt; 5ms) matching.</li> <li>Used LMAX Disruptor and Adaptive Radix Trees to efficiently handle heavy traffic (Avg. Notional \$300M/day).</li> </ul>   |   |        |                                     |        |  |  |  |  |  |  |
|  |   |   |        |                                     |        | • Integrated <b>Kafka listeners</b> with <b>Hazelcast</b> for multi-trader quote updates, enabling CCIL to become a <b>market maker</b> .  |  |  |  |  |  |
|  |   |   |        |                                     |        | <ul> <li>Configured secure Apache/Nginx web servers using certificate—based authentication to enable server security.</li> <li>Designed a one-to-many RFQ³ algorithm enabling simultaneous, multi-dimensional negotiations for options deals.</li> </ul> |  |  |  |  |  |
|  | Designed a one-to-many KrQ algorithm enabling simultaneous, multi-dimensional negotiations for options deals.   |   |        |                                     |        |  |  |  |  |  |  |
|  | Collateral Management Platform  |   |        |                                     |        |  |  |  |  |  |  |
|  | <ul> <li>Collaborated with CCIL to enhance FmConverge—a Treasury and Risk Management Platform for banks.</li> <li>Designed and built the Custodian Module using ExtJS and Java to facilitate Collateral Management for over 50 banks.</li> <li>Implemented the Collateral Request algorithm to efficiently calculate daily margins for over 1M Trades/day.</li> <li>Engineered a Collateral Allocation algorithm for fair, equitable margin distribution to ~200 counterparties per bank.</li> <li>Streamlined Collateral Management by implementing Interest &amp; Bond Coupon Payment Systems.</li> <li>Introduced Maker—Checker and 4-Eye checks across multiple modules to enhance validation and control.</li> </ul> |   |        |                                     |        |  |  |  |  |  |  |
|  |   |   |        |                                     |        | Intern   | <ul> <li>Developed Excel/VBA-based validation sheets for SIMM<sup>4</sup> initial margin (IM) calculations.</li> </ul> |  |  |  |  |
|  |   |   |        |                                     |        | Finmechanics   | • Secured ISDA <sup>5</sup> Certification for the company by fixing errors in the system's SIMM IM calculation code.   |  |  |  |  |
|  |   |   |        |                                     |        | (May '22 - Jul '22)  | Eliminated hardcoding by implementing dynamic handling of static data (risk factors, correlations).                    |  |  |  |  |
|  |   |   |        |                                     |        | PROJECTS   |  |  |  |  |  |
|  |   |   |        |                                     |        | Inventory  |  |  |  |  |  |
|  | Management  | <ul> <li>Working in a team of seven members on an ML-based Inventory Management project at Analytics Club, CFI<sup>6</sup>.</li> <li>Implemented a Q-learning RL algorithm that optimises Inventory Management in a linear supply chain.</li> </ul> |        |                                     |        |  |  |  |  |  |  |
|  | (Jun '21 - Present)   |   |        |                                     |        |  |  |  |  |  |  |
| AR Sudoku<br>(Sep '20 - Nov '20)   | <ul> <li>Created a WebApp that utilises OpenCV and Tensorflow to solve Sudoku puzzles from a Webcam feed.</li> </ul>  |   |        |                                     |        |  |  |  |  |  |  |
|  | Generated training data of digits using popular computer fonts to train a NN model for digit recognition.   |   |        |                                     |        |  |  |  |  |  |  |
| 1000 20 7100 20)   | Implemented a backtracking algorithm for obtaining the solution which is then overlaid onto the input feed.   |   |        |                                     |        |  |  |  |  |  |  |
|  |   | MISCELL   | ANEOUS |                                     |        |  |  |  |  |  |  |

Cultural • Obtained a Junior Diploma in Art recognised by the West Bengal State Academy of Dance, Music and Fine Arts.

- **Hobbies** • Avid Guitar & Piano player • Reading fiction and fantasy books • Playing non-competitive video games
  - 1. Clearing Corporation of India Limited
- 2. Over-the-Counter

3. Request for Quote

- 4. Standard Initial Margin Model
- 5. Intl. Swaps and Derivatives Association
- 6. Centre for Innovation