

SARAN (BLURI) BODDULURI

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EDUCATION

- Expected 12/26 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
 - **Expected Coursework:** financial markets, risk and portfolio management, data science and data-driven modeling, stochastic calculus
- 08/20 - 05/24 **SHIV NADAR UNIVERSITY** Greater Noida, India
B. Tech in Computer Science and Engineering
 - **Coursework:** multivariable calculus, differential equations, linear algebra, data structures and algorithms, probability and statistics, AI, database systems, ML, discrete time finance
 - **Honors/Awards:** Graduated with High Distinction, Dean's List (7 semesters)

EXPERIENCE

- 06/24 - 06/25 **PL CAPITAL** Mumbai, India
Quantitative Analyst (Python, SQL)
 - Developed a regime-adaptive long-short margin-feasible futures portfolio for the Indian market, leveraging XGBoost and orthogonal multifactor construction, achieving a backtested 18.2% CAGR and 1.8 Sharpe ratio from 2014 to 2025
 - Built high-frequency futures and options scripts with Python multithreading and Polars, cutting ETL time by 90% compared to Pandas workflows
 - Engineered an end-to-end reporting module integrating AWS S3, AWS Transcribe, and OpenAI API, utilizing few-shot learning and tailored prompt engineering, cutting 80% in processing time
- 05/23 - 08/23 **TRUE BEACON** Bengaluru, India
Quantitative Analyst Intern (Python, SQL, GCP)
 - Constructed Sparse Index tracking portfolios for Nifty 50 and Nifty Bank using Convex Optimization, achieving 126.58% return over 10 years through rigorous backtesting
 - Engineered custom data pipelines integrating BQL, PostgreSQL, and PDF extractors, automating daily Debt PnL calculations and saving more than 400 minutes monthly
 - Designed and backtested cross-border arbitrage strategies between Nifty Futures and NSEIX, generating 1.97% post-cost 6-month return
- 12/22 - 05/23 **INDIAN INSTITUTE OF MANAGEMENT BANGALORE** Bengaluru, India
Research Intern (Python)
 - Automated extraction and processing of more than 275,000 tweets and 55,000 images related to S&P 500 companies, using Python for comprehensive market sentiment analysis
 - Processed text, links, images, and PDFs from 13 years of BSE500 companies' CSR pages
- 06/22 - 07/22 **NATIONAL UNIVERSITY OF SINGAPORE** Singapore, Singapore
Summer Abroad Intern (Python)
 - Developed violence detection system using CCTV footage with CNN feature extraction and LSTM temporal classification, achieving 73.33% accuracy

PUBLICATIONS

- 08/23 - 04/24 **SHIV NADAR UNIVERSITY** Greater Noida, India
UnSeGArmaNet: Unsupervised Image Segmentation Research
 - Developed state-of-the-art unsupervised image segmentation framework; [published research](#) for Proceedings of the 35th British Machine Vision Conference 2024, Glasgow, UK
- 08/21 - 11/22 **Primary Market Conditions and Technical Analysis**
 - Implemented technical indicators, ARIMA, and Markov models to detect regimes in IPO Market; [published research](#) for Proceedings of the 9th PAN IIM World Management Conference 2023

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, C++, MySQL, R, SWI-Prolog, HTML, CSS, ReactJS, MS Office
Technical Skills: Pandas, Polars, Statsmodels, Sklearn, TensorFlow, PyTorch, Tableau, GCP, AWS, Git
Languages: English (fluent), Telugu (fluent), Hindi (intermediate)