Abi **Panday**

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EXPERIENCE

Susquehanna International Group
June 2025 – Present

Quantitative Trader, Systematic Delta One

- Owned end-to-end research, development, and production deployment of private-fill inference and quoting models across CME equity index and rates futures, leveraging tree-based models and market microstructure signals.
- Researched and implemented futures takeout strategies driven by private-fill inference and microstructure signals, integrating futures-derived valuations into production trading systems across equities and index options teams.
- Redesigned futures trade and order-book trigger infrastructure; introduced accelerated book triggers.
- Architected and implemented low-latency C++ feature evaluation and tree inference pipelines, reducing feature evaluation latency and forest inference through optimized evaluation and cache-aware execution.

Akuna Capital
August 2022 – September 2024

Quantitative Trader, Delta One

- Owned end-to-end research, implementation, deployment, and live trading of high-frequency futures strategies across CME equity index, rates, and commodity futures.
- Developed market microstructure signals and trading strategies for futures takeouts, active quoting, and confirmation quoting.
- Led the design of a systematic, cross-desk delta trading and hedging framework, replacing rule-based hedging with consolidated risk management across correlated options exposures.
- Developed dynamic volatility and valuation offset frameworks across strikes and expiries, enabling inventory-aware options quoting and delta management through options trading.
- Implemented models and infrastructure for options takeout and quote protection off of futures signals.

EDUCATION

Harvard University
May 2022

- **A.B. Mathematics, M.S. Computer Science** — GPA: 3.9/4.0
- **Thesis:** *The Asymptotic Behavior of the Stable Marriage Problem in Symmetric Markets*
- **Selected coursework:** Math 55 (Honors Algebra and Analysis), Graduate Algebraic Topology, Probabilistic Analysis and Algorithms, Advanced Machine Learning

Hunter College HS
Jun 2018

- Math team, science bowl, science olympiad, *The Observer, The Leading Strand*; HSNCT (1st), Scholastic Art & Writing (Gold, Silver)

SKILLS

Python, C++, low-latency systems, market microstructure, statistical modeling

INTERESTS

I write, climb rocks, draw silly characters ٩(๑❛ᴗ❛๑)۶