

SINA ASGARIAN

Quantitative Developer · Market Microstructure & Systematic Trading

4+ Years Quant Experience | 5+ Strategies Live in Production | Level 2 / Order Flow Analysis | ML Signal Modeling

Dubai · sina.asgarian@gmail.com · linkedin.com/in/sina-asgarian · github.com/asgariansina

PROFILE

Quantitative Developer with 4+ years of experience in crypto market microstructure, systematic strategy research, and order flow analysis. Live-deployed 5+ systematic trading strategies in production, all with positive results. Builds full-stack quant infrastructure end-to-end — data pipelines, multi-regime backtesting engines, and ML-driven signal systems (XGBoost, CatBoost) with disciplined, risk-adjusted position sizing.

EXPERIENCE

Quantitative Developer · Algorock

May 2023 — June 2026

- Researched, backtested, and live-deployed 5+ systematic crypto trading strategies — all maintaining positive performance in production.
- Built a funding-rate arbitrage model using cross-exchange statistical analysis to capture carry opportunities with controlled drawdown.
- Designed a multi-asset, multi-regime backtesting engine to evaluate strategies across market conditions and parameter sets.
- Conducted order flow analysis — volume profiles, Depth of Market, and trade imbalances — to identify high-probability entry signals.
- Built real-time monitoring dashboards (Python, Plotly) for strategy review and risk-adjusted portfolio performance.

Quantitative Developer Intern · Aping Technology

02/2021 — 03/2022

- Designed and implemented 4 proprietary cryptocurrency trading strategies, delivering measurable alpha.
- Conducted Level 2 data analysis on order book imbalances and liquidity to assess real-time market conditions.
- Built an automated tick-data collection and normalization pipeline with custom Python (Pandas, NumPy, Plotly) visualization tools.

SELECTED PROJECTS

QuantAI Traders [Python](#) · [FastAPI](#) · [Celery](#) · [Redis](#) · [Plotly](#) — Quant research platform — async data ingestion, multi-strategy backtesting, and interactive performance dashboards.

Polymarket Pro [Python](#) · [XGBoost](#) · [CatBoost](#) — ML-driven prediction-market terminal: 5-engine signal aggregator feeding a 147-feature ensemble, with Kelly Criterion position sizing.

Hyperliquid Trade Analysis Dashboard [Python](#) · [REST API](#) — Post-trade analytics dashboard with strategy-level tagging and P&L breakdown by strategy and regime.

Multi-Chain Wallet Portfolio Scanner [FastAPI](#) · [React](#) · [Covalent](#) · [CoinGecko](#) — Full-stack analytics app scanning wallet holdings and P&L across 7+ blockchains.

CORE SKILLS

Languages & Libraries: Python, Pandas, NumPy, SQL, Plotly, JavaScript

ML & Quant: XGBoost, CatBoost, scikit-learn, Backtesting, Kelly Criterion, Order Flow / Microstructure, Arbitrage Strategies

Frameworks & Tools: FastAPI, React, Tailwind, Celery, Redis, Git

Domain Knowledge: Funding-Rate Arbitrage, Market Making Algorithms, Volume Profile Analysis, Level 2 / Depth of Market, Real-time Data Pipelines

EDUCATION & LANGUAGES

Bachelor's Degree in Computer Science · English — Professional · Persian (Farsi) — Native