

AAYUSH TALEKAR

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EDUCATION

Imperial College London <i>MSc Financial Technology</i> <i>Modules: Derivatives, Structured Products, Real Estate Investments, Fixed Income Securities, Corporate Finance</i>	London, UK 2022 – 2023
Narsee Monjee Institute of Management Studies <i>BTech Data Science; Grade: 3.68/4 CGPA</i> <i>Capstone: Market Regime Detection using Hidden Markov Models with Momentum Strategies</i>	Mumbai, India 2018 – 2022
CFA Institute <i>Passed CFA Level 1 in May 2023</i>	London, UK 2023

WORK EXPERIENCE

TUM Capital <i>Financial Markets Intern</i> <ul style="list-style-type: none">Assisted the Alternative Investments Division in asset leasing and invoice discounting. Conducted credit analysis for clients to source asset leases and invoice discounts worth INR 30 million and INR 60 million respectivelyCreated low-volatility value Sharia equity portfolio by performing equity research for selecting stocks and developed regression models to allocate weights as per their movements with the Nifty50 indexBuilt pitch deck and KPI deck and forecasted financials for the Series A funding of a prominent cryptocurrency exchange focused on APAC and MENA regionsModelled Gaussian Hidden Markov Models for market regime switching factor investing portfolio	Mumbai, India Sept 2021 – April 2022
Finlatics Pvt. Ltd. <i>Equity Markets Intern</i> <ul style="list-style-type: none">Performed equity research on Indian Realty and Oil sector and recommended 4 long-term investments and constructed a portfolio of Indian equities using a mixture of fundamental and technical analysis generating 48.7% returns in 2 monthsOptimised portfolio for risk against BSE 500 index using Finlatics' proprietary risk management tool and achieved a score of 100 out of 100 for 2 months	Mumbai, India June 2021 – July 2021
Impetus Arthsutra <i>Wealth Management Intern</i> <ul style="list-style-type: none">Examined profiles of 3 different clients and evaluated their risk tolerance and financial requirements by assessing age, income, assets, education, debt, short-term needs and long-term goalsDrafted a wealth management plan based on the client's profile and used the Modern Portfolio Theory to allocate different assets by examining returns and volatilities and tested recommended portfolio for hypotheticals for different market situations	Mumbai, India May 2021 – June 2021

PROJECTS

Forecasting Temperature and Pricing Temperature Derivatives Forecasted the temperature for London using modified Ornstein-Uhlenbeck process and AR-GARCH model and priced the fair value for option contracts using Monte-Carlo Simulation and Risk-Neutral pricing	June 2023 – July 2023
Machine Learning to Predict and Bet on UFC Fights Used over 300 UFC fighters' data to train machine learning models and compare the predictions of fights. Optimized bets using Kelly Criterion generating an average of 71% returns per fight night in out-of-sample testing	Feb 2023 – March 2023
Using Market Regime Detection with Moving Averages Strategies Used market regime detection using Hidden Markov Model as a risk management tool for a moving average crossover strategy that increased total returns by 25% and Sharpe Ratio by 0.5	Aug 2021 – Oct 2021

ACHIEVEMENTS

NMIMS MPSTME Students' Council Alumni Connect <i>Secretary</i> <ul style="list-style-type: none">Led a team of 40 members to organise 23 events and 4 podcasts, impacting over 3000 students and connected over 800 alumni and increased social media reach of committee by 600% through various social media campaigns and YouTube videos	Mumbai, India Aug 2020 – May 2021
NMIMS MPSTME Social Conclave <i>Department Head</i> <ul style="list-style-type: none">Steered a team of 20 to arrange and organise food and accommodation for 532 delegates for a three-day social conference. Furthermore, decreased food and beverage costs by arranging sponsorships for desserts and juices worth INR 110K	Mumbai, India Jan 2020 – March 2020

ADDITIONAL SKILLS

IT and Technical Skills
Python (Intermediate), SQL (Intermediate), R (Intermediate), Fixed Income Markets (WallStreetPrep), Equities Markets (WallStreetPrep), Financial Modelling, Amplify Trading Level 4 Diploma in Applied Finance

Languages

English (fluent), Hindi (fluent), Gujarati (native), Marathi (native), Spanish (Basic)

EXTRACURRICULARS

- Participated in Amplify Trading simulations and was selected for the Elite Traders Competition
- Organised a blood donation drive in NMIMS Mumbai in collaboration with Nanavati Hospital that attracted over 150 students and teachers to donate blood
- Played lawn tennis at club level for the past 5 years