Pratik Bhanuse

Website | LinkedIn | GitHub | Medium | pratikbhanuse2894@gmail.com

Skills

Technical	Python, C++, Bash, Git, kbd/q+, SQL, Docker, scikit-learn, TensorFlow
OS and Office Suite	Ubuntu, Mint, Windows, Mac OS, MS Office Suite, Power BI, MS Access
Quant Finance	Factor Modelling, Algorithmic Trading, Systematic Investing, Risk Management, Hedging, Asset Allocation, Derivatives, Statistical Modelling, Signal Processing, Markov Model, Bayesian Statistics, Stochastic Calculus

Work Experience

BCA Research, Montreal, Canada Mar 2022

Quantitative Analyst

- Accomplished professional in quantitativ finance, specializing in developing innovative investment strategies and systematic trading models.
- Proficient in leveraging macroeconomic and fundamental data to construct robust asset allocation solutions, collaborating closely with strategists to optimize portfolio performance.
- Demonstrated ability to analyze extensive datasets to extract actionable insights, facilitating the development of sophisticated quantitative models.
- Skilled in refining existing models, incorporating advanced techniques and methodologies to enhance their effectiveness in dynamic market conditions.
- Produce original research publications bridging macroeconomic themes with equity factor models, employing high-quality visuals for effective communication with clients and stakeholders.

AML RightSource, Mississauga, Canada Feb 2021 - Mar 2022

Risk Analyst

- Performed data analysis on financial transactions for potential financial crime patterns from various financial institutions including banks, and MSB.
- Implemented various methods to instigate the red flags in the transactional patterns.
- Completed Suspicious Activity Reports (SAR) as required by the Bank Secrecy Act.
- Evaluated wire transfers, other payments, and Currency Transaction Reports (CTR) for potential fraud, money laundering patterns, and inconsistencies.
- Created/filed SAR reports based on client/account findings and performed OFAC surveillance alerts.
- Made risk determination based on sanctioned alerts extracted from OFAC, Canadian, and International list screening.

QTS Capital Management, Niagara Falls, Canada July 2020 - Feb 2021

Quantitative Research Intern

- Assists with investment and data analysis on equity, ETFs, and derivatives.
- Analyzing and developing mathematical and statistical modeling using Pandas data frames in Python.
- Backtesting and auditing risk assessment on the models on Quantopian (python based backtesting platform).
- Implementing machine learning on models.

Indian Institute of Technology - Bombay (IIT-B), India Feb 2017 - Aug 2017

Research Analyst

- Data analysis using Python on bio-analytical data to develop nanomaterials drug delivery systems to improve cancer treatment.
- Run simulations on Mathematica and Python, use regression analysis and basic machine learning on Python.
- Writing reports and delivering presentations on recent updates and developments to various members of the team and professor.

Leadership Initiative

President, Phynance Association Jan 2020 - Dec 2020

- Conduct events, workshops, and lecture series on quantitative finance.
- Handle public relations, marketing, and strategy planning for the association.

GSA Representative, Space Evaluation Committee Oct 2019 - Dec 2020

- Evaluating requests and analyzing petitions for space allocation for faculties and students for appropriate usage.
- Researching on-campus space availability for prospective renovation and expansion of divisions.

Education

Brock University, Canada Aug 2019 - Dec 2020

Master of Science (M.Sc.) Materials Physics CGPA: 3.7/4.0

Project: Synthesis and Characterization of ReMo and LSMO superconductors.

University of Nottingham, UK Sept 2015 - Dec 2016

M.Sc. in Theoretical Physics and Applied Mathematics Division: First Class

Thesis: Coherent States in String Theory

Recipient of "Developing Solutions Masters Scholarship"

University of Mumbai, India July 2012 - May 2015

Bachelor of Science (B.Sc.) in Physics CGPA: 8.5/10.0

Certifications

- Applied Data Science I: Scientific Computing & Python (with honors) – WorldQuant University
- Bloomberg Market Concepts (BMC) – Bloomberg LP