ADITYA MISHRA

adityamishra2007mum@gmail.com | (+91) 7558442088 | Mumbai, India | LinkedIn

EXPERIENCE

Passive Equity Research Fund — Apr 2025 – Nov 2025

Founder & Fund Manager — Mumbai, India

- Managed concentrated equity portfolio generating 104.96% cumulative return vs 16.55% NIFTY Small Cap 250 benchmark over 8 months, achieving 88.42% alpha with Sharpe ratio of 2.1 and Information ratio of 3.4 through quality-value-growth framework
- Executed bottom-up fundamental analysis on 10+ securities utilizing 10-year financials including FCF generation, ROCE above 15%, ROE trends, debt-to-equity below 0.5x, and promoter quality assessment
- Constructed proprietary screening model integrating financial quality metrics (5-year revenue CAGR, margin stability, cash conversion) with qualitative moat analysis (pricing power, competitive positioning) to identify mispriced securities with 3-5 year horizon
- Implemented position sizing framework with 15% max single-name concentration, 20% portfolio volatility target, 25% drawdown constraint, and quarterly rebalancing aligned with conviction scores and risk-adjusted returns

PROJECTS

Portfolio Tracking & Analytics System — Apr 2025 – Present

- Engineered Excel-based decision support system for live NAV tracking, daily P&L attribution, benchmark-relative performance, and risk metrics including realized volatility, rolling Sharpe ratio, beta, and maximum drawdown
- Automated performance dashboard with conditional formatting and dynamic visualizations enabling real-time monitoring, sector exposure analysis, and rule-based rebalancing triggers
- Integrated multi-factor attribution framework decomposing returns into sector allocation, security selection, and market timing effects using Brinson-Fachler methodology

Portfolio Allocation & Risk Management Engine — Nov 2025 – Present

- Designed constraint-aware position sizing model with multi-factor conviction scoring integrating quality metrics (ROE, ROCE, FCF yield), valuation multiples (P/E, P/B, EV/EBITDA vs historical averages), financial stability indicators, and correlation analysis
- Developed weighted aggregation algorithm converting conviction scores into position sizing recommendations with risk-adjusted weights subject to concentration limits, sector constraints, and liquidity requirements
- Built Excel-based allocation engine with automated scoring, tiered allocation rules (high 12-15%, medium 8-12%, low 5-8%), and overweight/underweight detection for disciplined portfolio construction

TECHNICAL SKILLS

Financial & Equity Research: Fundamental Analysis, Bottom-Up Selection, Financial Statement Analysis, Valuation (DCF, Comps), Business Moat Assessment

Quantitative & Risk: Portfolio Optimization, Position Sizing, Risk-Adjusted Metrics (Sharpe, Information, Sortino), Volatility Targeting, Drawdown Control, Attribution Analysis

Technical Tools: Advanced Excel (Financial Modeling, VBA, Macros), Data Visualization, Quantitative Screening

Markets: Indian Equity Markets (Small/Mid Cap), Benchmark Construction, Sector Analysis, Capital Markets

CERTIFICATIONS

SEBI Investor Awareness Test (Nov 2025); Goldman Sachs Risk Management; Fidelity Investment Management; Citi Wealth Management; NY Jobs CEO Council Financial Analyst; Tata Data Visualisation

EDUCATION

NMIMS - MPSTME | MBA Tech in Data Science & Finance — Jul 2025 – Jul 2030 (Expected)