HITESH BHATIA

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SUMMARY

Full time professional high frequency trader in the global Cryptocurrency markets, with an in depth understanding and four years of experience analyzing tick by tick data. Intensive experience in strategy and order execution analysis using large data sets in Python, and implementation of strategies in C# and C++ using propreitary institutional infrastructure and code templates.
Currently a part of the Quant effort at FalconX, with a focus on propreitary exchange market making, institutional liquidity provisioning and pricing, and +EV strategies that benefit from lower fees as a consequence of designated market making.

WORK EXPERIENCE

QUANTITATIVE TRADER
Apr 2021 - Present

FALCONX REMOTE - BANGALORE

Delivered an improvement of 50% on PNL on market making volumes of over $100M per week as part of the Spot Designated Market Making program on Binance, using the Deltix ecosystem (Strategies in C# within QuantOffice, using trades and orderbook data)
Implemented DEX volume reporting (for AMM client deliverables)
Implemented automatic inventory managed on exchanges
Implemented custom alerting for trading algos (ranging from market making to client algos)
Provided market analysis and deep insights with data to the CEO and other higher ranking colleagues within the firm
Designed software specs and implemented POCs for several trading products that are in use by the OTC trading desk

QUANTITATIVE TRADER
Jan 2020 - March 2021

SMC GLOBAL SECURITIES NEW DELHI

Implemented basis trading strategies in C++ with proprietory libraries developed in house
Performed data analysis of execution flow, strategy performance, latency statistics and risk, with vanilla Python and visualisation in Jupyter Notebooks using Matplotlib/Plotly
Managed development of Market Data and Order Management System with two software developers on rotaation
Managed communication with partners as a SPOC for SMC to cryptocurrency exchanges

QUANTITATIVE ANALYST
March 2019 - Jan 2020

IRAGE CAPITAL MUMBAI

Scrutinized high frequency tick by tick data programmatically, and generating analysis and improvements for existing delta-1
strategies.
Traded a large variety of the Indian markets, primarily commodities (MCX) and Currencies (USDINR on NSE and BSE)
Developed Quality-of-life programs that automatically analyze data on a periodic basis, removing the need for manual analysis.
Hands-on experience in Pandas for analysis and other libraries for data manipulation and transportation for auto-

DESIGNATED PARTNER
Nov 2018 - March 2019

POINT FIVE CAPITAL   NEW DELHI

Handled existing and onboarding new clients, raising INR 5M of funding
Developed manual profitable futures and options strategies
Automated existing strategies, deployed to the Crypto market
(still manging personal wealth on these strategies)

CYBER SECURITY ANALYST   **ERNST & YOUNG LLP**   AEROCITY
June 2018 - Oct' 2018

TECHNOLOGIES USED

C++/C# - Four years of experience in writing strategies and studies on top of existing boilerplate templates on various libraries. Deriving and capturing insights about orderbook arrival rates and their effects on the market

PYTHON - Four years of experience, intermediate level competency. Libraries used- Pandas, Matplotlib, ta-lib, ccxt, redis, numpy, exchange libs like binance, Dash, Panels, AWS apis

PINESCRIPT - Time series analysis, alerts and indicators

LINUX - Operational understanding of linux file systems, commands and basic awk scripting (aided with commandline python), rudimentary understanding of Kubenetes

ACADEMIC QUALIFICATIONS

B. TECH - IT
Aug' 2014 - Aug' 2018

ADGITM
GGSIP University, New Delhi