VIJEET GHATGE |+919833978804, +1 540-934-8780 | vijeet.financeusa@gmail.com | Boston, MA | CFA Level II FRM Part II Candidate | F-1 (STEM OPT Eligible)

EDUCATION

Babson College, MSF (Mathematical Finance) (STEM) — Boston, MA | *Sep 2024 – May 2025*
Courses Taken: Derivatives Pricing, Trading Strategies, ML in Python/R, Economics & Financial Forecasting
Mithibai College, B.Com. (Accounting & Auditing) – Mumbai, India | *Jun 2017 – May 2020*

EXPERIENCE

Independent Derivatives Trader | *2022 – Present*

- Execute options strategies on equity index products; focus on volatility, spreads
- Monitor market risk and trade based on volatility signals

Nehal R. Shah & Co – Mumbai | *Intern – Finance & Accounting* | *Oct 2021 – Nov 2022*

- Benchmarked 10 mutual funds vs. indices; built audit models for 8+ firms/NGOs
- Integrated IFRS/Ind AS frameworks across HNI portfolios

SELECT PROJECTS

- ***Designed and back tested a trading strategy combining Dual Hull Moving Averages and Z-score reversion across nine Layer 1 crypto assets. Strategy generated statistically significant alpha on daily data.***
- ***Designed a mean reversion strategy on Layer 1 crypto pairs using z-score-normalized spreads and OLS-based hedge ratios, with entry filters based on cointegration and volatility structure***
- Carried out **Valuation using DCF, Comps & TA** – For Total Energies, Shell & Deckers with buy (Shell & Total Energies) / sell (Deckers) recommendations
- **Developed an integrated trading model in Excel & Python to capture arbitrage and speculative opportunities across crude oil, leveraging news**, transportation, refining, & spot-futures dynamics on RIT client software
- **Designed a VWAP algorithm for executing a 100,000- 1,000,000 share order** by analyzing intraday volume and price patterns to minimize impact cost while adapting dynamically to real-time deviations from historical trends
- **Simulated $15M multi-asset portfolio as a portfolio manager & earned +22% ROI in 45 days by implementing event driven & fundamental strategies**
- **Structured Step-Up Bond improving liquidity by using CStrip & PStrip methods**
- **Built ML models using Logistic regression & CART** for student dropout prediction
- Presented **ESG blockchain model at Boston College Summit**

SKILLS, TOOLS & Certificates

Tech: Python (Matplotlib, Seaborn), R, **Bloomberg (Market Concepts Certified)**, Excel
Finance: Modelling Financial Statements, Derivatives Pricing, Monte Carlo Simulations, BSM, Binomial Tree, Greeks, VaR modelling, **Interest Rate Tree Generation using CIR, Hoo-Lee, Hull-White Model, Time Series Modelling – ARCH, GARCH & ARIMA models**
Soft: Analytical Thinking, Problem Solving, Story Telling, Ethics, Leadership
Certificates: BSE - Program on Derivatives, **BSE -** Investment Banking Certificate, **FactSet -** Essential Universe Screening Certificate, **MBA Math** - Quantitative Analysis