Aalaap Thakkar

U.S. EQUITIES SPECIALIST | CRYPTOCURRENCY & WEB3 NATIVE | LEVEL 2 ORDER FLOW TRADER

PROFESSIONAL SUMMARY

Data-driven proprietary trader with a core focus on U.S. equity markets, specializing in Level 2 order book analysis, market microstructure, and execution strategies. Skilled in developing quantitative trading models, including statistical arbitrage, mean-reversion, and pairs trading strategies. Experienced in handling high-frequency trading (HFT) systems, alpha signal research, and real-time execution logic using Python, C++, and R. I bring a unique intersection of artificial intelligence, financial modeling, and live trading execution, backed by hands-on experience in global equities, derivatives, and institutional research.

Phone:	Email:	Location:	Website:
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EDUCATION

Bachelor of Engineering- Artificial Intelligence & Data Science| 2021-2025
Savitribai Phule Pune University, Pune (SPPU)

- Relevant Coursework: Machine Learning & Deep Learning, Probability & Statistics, Data Structures & Algorithms, Linear Algebra & Optimization, Database Management Systems (DBMS)
- CGPA: 9.0

WORK EXPERIENCE

Equity Analyst – GemsCap Global Analyst Pvt. Ltd | Aug 2025 – Present
Pune, India

- Executed high-frequency and intraday trading strategies on U.S. equities using Level 2 market data
- Analyzed DOM (Depth of Market), time & sales, and bid-ask queue positioning to identify microstructure inefficiencies.
- Developed custom execution algorithms to minimize slippage and optimize order fill rates.
- Applied Python-based data pipelines for real-time analysis and PnL monitoring.

Research Associate Intern – Deblock | Apr 2024 – Apr 2025
London, UK (Remote)

- Conducted research on integrating traditional banking systems with blockchain technology for real-time crypto-to-fiat transactions.
- Analyzed stablecoins, Layer 2 solutions, and decentralized finance protocols to support product development and compliance strategy.
- Developed Python scripts for tracking wallet activity, transaction flows, and identifying liquidity patterns in on-chain and off-chain environments.

Capital Market Analyst – Density| Sep 2023 – Feb 2024
Bangalore, India (Remote)

- Designed and backtested multi-asset arbitrage strategies using Python and Excel.
- Assisted in preparing pitch decks, investment teasers, and market outlook reports for HNI and institutional clients.
- Identified opportunities in statistical spreads and mispricing across derivatives, ETFs, and equities.

Proprietary Trader – Relitrade Commodities Pvt. Ltd.| Jan 2023 – Aug 2023
Ahmedabad, India

- Traded Indian cash and F&O markets using quantitative setups based on mean-reversion and breakout volatility strategies.
- Implemented risk-adjusted position sizing and dynamic stop-loss frameworks to preserve capital.
- Consistently beat internal benchmarks with >20% annualized return and Sharpe ratio > 1.5.
- Automated parts of the trade lifecycle using Python for signal generation and PnL logging.

Community Manager & Moderator – Nova Labs | Jan 2022 – Dec 2022
London, *UK (Remote)*

- Managed over 50k+ community users across Discord and Telegram for Web3 & DeFi products.
- Provided support for Polygon chain tools and DApps; coordinated between tech teams and end-users.
- Created documentation, resolved user issues, and contributed to building active trading/investment communities.

TECHNICAL SKILLS

Languages & Tools:

- Python (Pandas, NumPy, Matplotlib, TA-Lib, Scikit-learn)
- C++ (Low-latency execution systems), R (Statistical modeling)
- SQL, Excel (Advanced), Bloomberg, TradingView, Screener.in
- API Integration (Alpaca, Polygon.io, AlphaVantage), WebSockets
- Backtesting Libraries: Backtrader, Zipline, QuantConnect

Quantitative & Trading Skills:

- Statistical Arbitrage, Pairs Trading, Mean Reversion
- Market Microstructure Analysis, Level 2 Order Book
- Equity Research & Valuation (DCF, EV/EBITDA, P/E)
- Order Flow & Tape Reading, VWAP/Volume Profile Trading
- Algorithmic Trading Strategies, Execution Logic Design
- Portfolio Optimization, Risk Modeling (Sharpe, CVaR, Max Drawdown)

PROJECTS

Pairs Trading Strategy on NIFTY Stocks
Built a Python-based backtesting engine for cointegrated pairs using Engle-Granger test, achieved annualized returns >18% in historical simulation.

Volatility Surface Construction for Options
Modeled implied volatility using GARCH(1,1) and Monte Carlo simulations for delta-hedging on Indian options.

Reinforcement Learning Bot for BTC-USD
Developed an RL trading agent using DQN that optimized trade entry/exit based on market states and reward-based learning.

For additional projects, quantitative models, and research work, please visit:
www.atquant.space