

SACHIT SAPRA

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EDUCATION

Strawberry Fields High School

Chandigarh, India

ISC Grade 12 Predicted – 97.6%

Coursework: Comp Sc, Math, Physics, Economics, English

ISC Grade 12 Mid Term – 95.8%

09/2023

ISC Grade 11 Full Term – 96.8%

03/2023

ICSE Grade 10 Full Term – 98.0%

03/2022

ICSE Grade 9 Full Term – 92.2%

03/2021

RESEARCH

Under guidance of Prof. Ramabhadran Thirumalai, Associate Professor of Finance (Practice) & Deputy Dean at ISB, Mohali

Chandigarh, India

05/2023–10/2023

- Examined the variation of Bid-Ask Spread of listed Indian equities during the trading day
 - Used Python and Pandas to analyze 1-second snapshot data of CM segment of NSE over a 3-month period, and visually represented results through graphs prepared using Plotly
 - Verified robustness of raw data by comparing it against 15 days of Tick-by-Tick data which contained ~80mn rows of data per day
 - Compared results with a similar study done in 1992 on listed NYSE stocks
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PROJECTS

Analysis of traffic flow using Google Maps API

Chandigarh, India

02/2023–Present

- Coded in Python to download data for all driving maneuvers at 129 junctions of Chandigarh using Routes API of Google Maps
 - Minimized cost by devising an optimization methodology which defined 69 hypothetical routes across the city, querying for which returned all the required information
 - Automated execution of this code to run at 16 pre-defined times of day. Ran this code for 12 days each month to accumulate data for 4 months from July–October, 2023
 - Currently, analyzing these ~600,000 data points to uncover traffic patterns
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WORK EXPERIENCE

Alpha Alternatives Holdings Private Limited

Mumbai, India

05/2022–06/2022

- Interned with niche investment firm managing ~USD 500mn
- Wrote code to detect errors in their Corporate Actions database
- Built web scraping tool using Python for collating and categorizing global hedge fund monthly performance; used regression for identifying performance attribution and risk factor contribution of hedge fund returns
- Analyzed behavior of Nifty TRI index during Fed-tightening periods since 1980

Active Derivatives Private Limited

Chandigarh, India

09/2021–03/2022

- Interned with member of National Stock Exchange of India
 - Learnt about company formation and IPO process
 - Studied secondary market operations and regulation of stock exchanges
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LEADERSHIP

Wharton Global Investment Competition

Remote

- *Team Leader of 7-member team; interfaced between Wharton, school advisor and our team* 09/2022–12/2022
- *Achieved top-150 ranking out of 1400 global teams*
- *Handled Python coding for the team and created fully-automated quantitative stock selection process that resulted in 2.5 times the return of benchmark index*
- *Used YFinance library to acquire stock prices, RiskFolio for Agglomerative Hierarchical Clustering and optimization of portfolio using Markowitz Model and Sharpe Ratio*

Member, Student Council at SFHS

Chandigarh, India

- *Captain (Sports)* 05/2023 – Present
 - *Vice-Captain (Sports)* 05/2022–03/2023
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AWARDS & HONOURS

- *2nd prize winner in C.O.D.E. Hackathon* 07/2022–07/2022
 - *2nd rank holder in school's ICSE result* 05/2022–03/2023
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EXTRA CURRICULAR ACTIVITIES

Piano: *Appearing for Grade 8 examination of Trinity* 2011–Present

Soccer & Chess: *Member of school team; competed at state level* 2014–Present

SKILLS & INTERESTS

Skills: *Python, Pandas, Plotly, Selenium, BeautifulSoup4, Java, HTML, MS Excel, MS Word, PowerPoint, Google Maps API*

Interests: *Piano, Bird Photography, Motorsports, English Premier League, Lawn Tennis*

Languages: *English (native), Hindi (fluent) & French (basic–read, write, speak)*
