ADVAIT RANE

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SUMMARY

Quant Consultant/Trader with proven experience in financial product research and analytics in the Web3/Blockchain/AI agent domain. A keen follower of Defi mechanisms and well versed with traditional finance. Looking for exciting opportunities in the Web3/DeFi domain.

SKILLS

- Python/Excel Modeling and Data Insights
- Financial Modeling
- Well versed with Traditional Finance

- Blockchain/AI domain knowledge
- Excellent Presentation and Communication skills
- Leadership and Ownership Qualities

EXPERIENCE

Indigo Protocol, USA(Remote) — Financial Quants Consultant(Product)

March 2022 – PRESENT

- Joined Indigo's core team at inception and worked on Indigo Product Suite ideation.
- Developed numerous Python/Quant models to determine protocol parameters such as Stability Pool, LTV, interest rate models, Redemption parameters, Staking parameters.
- Modelled protocol rewards mechanism for Stability pool, Liquidity pool and governance. Also created mathematical formulas based on this mechanism, which were used in smart contracts and cited in the Indigo Whitepaper.
- Post launch of v1, developed native dashboards for monitoring protocol data(using Jupyter Notebooks). These models are currently in use for calculating Indigo Web-app data.
- For v2, worked on designing Quant models for parameters like Redemption mechanism, Interest rate for minting, and minting fee for iAssets to enhance protocol stability.
- Responsible for Weekly Presentations and communications of the Quants Team to the Product Lead.

- Currently working on the product design/specification of [Chakra](Indigo sister system), for Advanced DeFAI agents. Worked on designing the Bonding Curves and Product Specification for Chakra.
- Also, working on designing and analysis of upcoming product features like LRP and Indigo Multiply.

Finance Educational Content Writer — Medium

Jan 2024 – Present

- Regularly publish finance content in the form of Medium articles.
- These articles cover trending topics and research work from the world of DeFi and traditional finance.
- This content is also used for presentations through my [educational workshops](#) in various leading institutes.

Genius Yield, Switzerland(Remote) — Market Making Strategist(Product)

Jan 2024 – June 2024

- [Genius Yield](#), an orderbook DEX in the Cardano ecosystem, which seamlessly blends the advantages of the orderbook model and decentralized exchange architecture.
- Advised the tech/infra team on designing the internal Bot API, which is a Python SDK, consisting of API's useful for designing trading strategies. Also, worked on testing the API's of the Bot API
- Designed the skeleton for a hedge based trading strategy(focused on adding liquiding and inventory management) and created a Jupyter Notebook based back test model using historical price and volume data from [Maestro](#).
- Actively managed the implementation of this strategy using Bot API by collaborating with the development team and the infrastructure team.
- Responsible for leading the daily communication of the Market Making Team with the CFO.
- Worked on creating an analytical process, to analyze the strategy performance using [CardanoScan](#) (explorer), internal tools and [Taptools](#).

Edgeware DAO, Switzerland(Remote) — DAO Financial Strategist

Sept 2021 – Dec 2022

- Started as a community moderator and then formed the financial team (DAO Financial Strategist Team) of the Edgeware DAO ecosystem.
- Hosted the weekly DAO Financials Call, presenting financial updates to the community and engaging in discussions.
- Created the fortnightly [DAO Financial Bulletin](#), featuring weekly EDG token performance, comparative analysis of EDG using the CAPM model, and on-chain treasury expenditures.
- Collaborated with the core team of Kabocha(an Edgeware community incubated Kusama para-chain candidate), to design their Kusama slot auction strategy. They eventually won a slot and are a live parachain now.
- Spearheaded an initiative as the in-house [market-making team](#) for the EDG token, using HummingBot for Market Making for the EDG-USDT pair on Kucoin, providing critical support to the community in the absence of an external professional Market Maker.

EDUCATION

CFA Level-1
NOV 2023

Bachelor of Engineering
Mumbai University, 2020