

HANDIKO GESANG ANUGRAH SEJATI

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Portfolio: www.handiko.github.io , www.github.com/handiko



PERSONAL SUMMARY

As an adaptable professional with a solid background in technology, I am eager to apply my analytical and problem-solving skills to the financial market sector as an Analyst/Trader. My experience in developing and optimizing complex systems has given me a proven ability to learn new concepts and tackle challenges quickly. I am looking forward to bringing my technical expertise and a genuine curiosity to a new role where I can contribute to a financial market team and continue to grow.

PROJECTS

TRADING STRATEGY DEVELOPMENT (ARTICLE WITH EXAMPLE)

I developed an MQL5 real-world trading strategy based on insight from Markov Chain study. The strategy developed here is a live trading strategy that I personally use.

MULTI-CRITERIA PORTFOLIO ALLOCATION OPTIMIZER

This project provides a robust Python solution for determining optimal portfolio allocations based on a set of user-defined stock tickers and historical data. Utilizing the Monte Carlo Simulation technique, this tool identifies portfolios that excel across several key risk-adjusted metrics, moving beyond just the traditional Sharpe Ratio to offer a more nuanced view of capital efficiency and risk management.

QUANTITATIVE-FUND PORTFOLIO SIMULATION AND ANALYSIS

A robust Python simulation designed to quantitatively backtest the performance of a custom-defined stock portfolio against a major market index over a specified historical period, based on Optimal Portfolio Allocation.

IMPROVEMENT TO AN EXISTING STRATEGY

I showed that how I improved my previously developed MQL5 trading strategy to catch more movement for a specific Forex Market.

200-SMA AND 2-RSI TRADING STRATEGY

Python script to implement a backtesting simulation for a simple trading strategy using two common technical indicators: the 200-day Simple Moving Average (SMA) and a 2-period Relative Strength Index (RSI). The strategy is designed to identify and capitalize on potential buy and sell signals based on the confluence of these indicators.

PORTFOLIO TRADING STRATEGY BACKTESTER

Python script to implement and backtests a multi-asset trading strategy on a portfolio of many different stock tickers. It leverages common technical indicators to generate buy and sell signals and simulates portfolio performance over historical data.

2-RSI STOCK TRADING STRATEGY (PINESCRIPT VERSION)

A simple, yet robust, Pine Script trading strategy designed for use on TradingView. The strategy combines two popular technical indicators—a long-term Exponential Moving Average (EMA) for trend identification and a short-term Relative Strength Index (RSI) for entry signals—to manage buy and sell positions.

MARKET SEASONALITY CHART GENERATOR

Generating "Market Seasonality" Chart for any market listed on Yahoo Finance.

PRICE DATA DOWNLOADER AND CONVERTER

A python script to download and convert price data from Yahoo Finance into Metatrader 5 daily bar format.

USING MARKOV CHAIN TO ANALYZE A FOREX PAIR

Using markov chain to analyze first insight of a forex pair, index, or any market.

MARKOV CHAIN TO DETERMINE MARKET RISK

Demonstration of assessing market volatility risk using Markov Chain.

JOB EXPERIENCES

2020 – PRESENT

FIRMWARE ENGINEER, PT. IMANI PRIMA

Research and develop the firmware and hardware design for AIS (Automatic Identification System) transmitters and receivers. This product is utilized by maritime and ocean-fisheries institutions to track their mobile assets, such as vessels and barges, and monitor nearby maritime traffic.

2019 - 2020

ELECTRICAL HARDWARE ENGINEER, PT. MULTIDAYA TEKNOLOGI NUSANTARA (EFISHERY)

Research and develop the hardware design and physics calculation for the e-feeder units, to calculate and predict the amount of fish food that should be poured into the pond automatically. Developed a new algorithm/calculation to detect how much fish food had been poured by measuring the motor's electric current consumption.

FEBRUARY – APRIL 2019

INTERNSHIP, PROJECT HELION, PT. INTEGRASI SINERGI TEKNOLOGI (INSITEK)

Research the minimum height and antenna configurations for the hot-air-balloon-based internet hotspot.

EDUCATION

2010 - 2017

BACHELOR OF ENGINEERING, ENGINEERING PHYSICS, UNIVERSITAS GADJAH MADA

3,06 GPA. Final assingment: Design and Development of the Multi Mode Simultaneous Multi Channel Modulator based on Software Defined Radio.

SKILLS

- MQL5
- Algorithmic Trading
- Python
- Real-Account Trading (Forex)