Ji Shi

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51 Neddie Dr, Scarborough, ON, Canada, M1T2T2

Education

Columbia University *Sept 2010 – May 2011*

MA Mathematics of Finance. GPA: 3.7

London School of Economics *Sept 2008 - July 2009*

MSc Finance and Economics. Graduated with Merit.

University of Toronto *Sept 2005 - May 2008*

Bachelor of Commerce. GPA: 3.51

Work Experience

Convex Capital Limited **Shenzhen, China/Toronto**

Founder, Owner, Programmer, Trader *Oct 2015- Present*

➢ Using Java to implement a fully automated long-short strategy trading US equities (2018 to now, up 7.07% in the first half year of 2019, complete brokerage report available)

➢ Experience trading in the China A-share market from 2014 to 2018, knowledge of China's market structure.

Morgan Stanley **Hong Kong**

AxJ Index and Single Stock Derivatives Trading Assistant *Mar 2014-Oct 2015*

➢ Priced client requests on HSCEI and HSI options and other index derivatives

➢ Monitored risk exposure on the AxJ single stock and index derivatives trading books

➢ Formulated volatility based trade ideas and proposed to clients

➢ Managed corporate actions, trade booking, derivative lifecycle events

➢ Reporting of PnL, risk exposure, volatility movement and client flow to senior management

Societe Generale **New York, Hong Kong**

Equity Derivatives Trading Analyst *Sept 2011 to Jul 2012, Sept 2013-Mar2014*

➢ Priced exotic derivatives

➢ Handled secondary market trading for an exotic fund derivatives book

➢ Developed (with VBA) trading tools for the desk covering volatility and correlation analysis

➢ Researched on quantitative strategies involving variance and volatility swaps, index derivatives and exotic equity derivatives for the Asian indices

Royal Bank of Scotland **Hong Kong**

Asia Equity Delta1 Trading Summer Analyst *June-Aug 2010*

➢ Maintained trading sheets for all Asia ex Japan markets and monitored dividend points, futures rolling cost, funding costs and NDF hedging costs for fresh or reverse index arbitrage

➢ Built tool with VBA to download and update constituents of Chinese ETFs

Additional Information

➢ Languages: English, Mandarin, Cantonese, French, Japanese, Korean

➢ CFA Level 3 passed

➢ Programming languages: Java, VBA, R, Linux