Marco Leung

A Recent Graduate Of HKUST

A highly motivated recent graduate from the Hong Kong University of Science and Technology, holding a dual major in Computer Science and Financial Mathematics. Completed a few of postgraduate courses in Economics, and Financial Mathematics. Proficient in programming languages such as Python, VBA, C++, and SQL. Native in English, Cantonese, and Mandarin, facilitating effective communication in multicultural environments. Generated an annualized profit growth of 128% in equity & derivative trading on between 2019 and 2023. Eligible to work in Canada immediately and permanently.

Work History

2022-05 - 2022-09

Quantitative Analyst

Legendarb Financial Group

- Applied option and warrant pricing models, and portfolio optimization techniques
- Conducted company valuation, and performed arbitrage trading (spot-warrant, equities-ETF, stock-convertible).
- Performed Market Microstructure Analysis by analyzing market microstructure data to understand the dynamics of order flow, liquidity, and trading costs.
- Provided strategy advice to high net worth clients.

2021-02 - 2022-03

Virtual Asset Intern

One Degree

- Market Research on business models of existing insurance, fixed- income and mutual fund companies
- Investment Reporting: Prepare investment reports, presentations, and performance updates for internal stakeholders.
- Developed risk-based due diligence framework incorporating key risk indicators, such as transactional patterns, source of funds analysis, and regulatory compliance assessments, to ensure robust AML and KYC compliance of existing digitally managed and structured products

2021-05 - 2021-10

Quantitative Trading Intern

Pando Finance

- Derivatives Pricing and Valuation: Build and validate pricing models for complex derivatives, such as options, futures, or structured products.
- Alternative Data Analysis: Explore and integrate

Contact

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Skills

C ++
SQL
Python
Excel VBA
Accounting
Investment Banking
Portfolio Management
Private Equity
Mergers and Acquisitions
Bloomberg Terminal
Foreign Currency
Fixed Income
Investment Research
Risk Management
Leadership
Problem-Solving
Teambuilding
Due diligence
MS Office

Languages

English

alternative data sources into investment research.
- Assisted in research of quantitative trading strategies focused on as equities, fixed-income, mutual funds, pension plans, and derivatives
- Coordinated meetings with regulatory bodies such as SEC and Hong Kong Exchanges and Clearing Limited (HKEX), providing necessary documentation on compliance-related matters

2020-03 - 2021-02

Crypto Investment Analyst

Atlantis Blockchain Ltd

- Market Analysis: Conduct comprehensive research and analysis of the market
- Conducted research on the DeFi, including liquidity provision, yield farming, decentralized exchanges, and stablecoins
- Asset Valuation: Utilize methodologies such as network value-to-transaction (NVT) ratio, or relative valuation to determine fair value.

2018-09 - 2019-12

Sales Associate

Boy London, Hong Kong

- Build and maintain strong relationships with customers by providing personalized assistance, product recommendations, and exceptional customer service.

Education

2019-09 - 2023-05

Bachelor of Science: Computer Science And Mathematics

The Hong Kong University of Science And Technology - Hong Kong

- Second Class Honors, Division I
- Dual major in Computer Science and Financial Mathematics, minor in Business

Certifications

2022-01	HKSI - LE Paper 1,9
2022-04	Society of Actuaries (SOA) - P, FM
2023-09	Canadian Securities Course (CSC)
2023-09	Conduct and Practices Handbook Course (CPH)
2024-02	CFA - Certified Financial Analyst- Level 1

Research Experience

Reinforcement Learning-based Pair Trading

- https://github.com/phantomgodmoon/phantomgodmoon

Cantonese

Mandarin

/files/11442838
/Clusteringbased.pair.trading.using.reinforcement.learnin
g.pdf

ML based Algometric Trading

- Developed a fully algometric trading bot by Interactive Brokers API, with Pairs Trading, Derivatives Arbitrage, RNN Optimization
- https://github.com/phantomgodmoon/FYP-Machine-learning-based-trading

Korea Advanced Institute of Science & Technology Research Program

- Exploration of Univariate, bivariate transformations, Edgeworth and saddle point approximations

Statistical and Machine Learning Research in Financial Market

- Examine alternative asset classes, such as private equity, venture capital, hedge funds, real estate, and commodities.
- https://github.com/phantomgodmoon/Math-Capstone_Project

Assistant Researcher Hong Kong University of Science and Technology

- Research in Stochastic Calculus for Financial Mathematics
- Exploration of stable Levy processes, Weiner process, and Brownian motion

Quantitative Investment Research at Legendarb Financial Group

- Fundamental Financial Analysis on the earning reports of the US, UK listed Companies
- Explore the development and evaluation of advanced quantitative trading strategies, such as statistical arbitrage, high-frequency trading, and trading systems
- Market Microstructure: Examine the structure and dynamics of financial markets, including liquidity provision, order execution, market impact, and market manipulation.

Quantitative Derivative Research at Pando Finance

- Develop and implement algorithmic trading strategies based on quantitative models and statistical analysis, utilizing mathematical techniques such as stochastic calculus and time series analysis.

- Conduct market microstructure analysis to understand liquidity dynamics, order book behavior, and market impact, utilizing techniques such as order flow analysis, limit order book modeling, and transaction cost analysis
- Employ risk management techniques to assess and mitigate portfolio risk, ensuring adherence to risk limits and regulatory requirements.

Additional Highlighted Course Projects

- Hong Kong, Japan, and China IPO Market
- Behavioral Finance and Investor Psychology
- The Role of Sentiment Analysis in Financial Markets: Text Mining Techniques for Predicting Stock Market Returns
- The Role of Information Asymmetry in Corporate Finance: An Empirical Analysis of Insider Trading and Firm Performance
- Mergers and Acquisitions: Value Creation, Synergy Assessment, and Post-Merger Performance