YANG RUOQI

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EDUCATION

Imperial College London (Imperial) — Longdon, UK
*M.Sc. in Finance; **Classification: Distinction*** — *Sep 2019 – Jun 2020*

The University of Hong Kong — Hong Kong
*Bachelor of Economics&Finance; Minor in Computer Science; **GPA: 3.65/4.30*** — *Sep 2015 – June 2019*

George Washington University — Washington, D.C., USA
Exchange student — *Jan 2018 – June 2018*

WORK EXPERIENCE

Ubiquant Inc. — Shanghai, China
Quantitative Researcher — *Aug 2022 – June 2023*

- Reimplemented convertible-bond arbitrage strategy. Continued research in the convertible bond market.
- Created signals of stock market and futures market under a multi-factor strategy framework.
- Contributed to the development of the multi-factor research toolkit. Added Level-2 data source to the library.

Xuanling Asset Management — Shanghai, China
Quantitative Researcher — *June 2020 – July 2022*

- Invented a convertible-bond arbitrage strategy running for more than seven months (AUM $\geq$ 90m).
- Developed a Golang client to receive alpha signals and execute trades by submitting orders to the broker counter.
- Wrote a system to manage the research database. Sourced, cleaned and persisted data from vendors' API.

Lord Abbett China Asset Management — Shenzhen, China
FOF Research Intern — *July 2019 – August 2019*

- Researched on quantitative strategies of stock index futures. Applied NLP models to transcripts to U.S. Federal Reserve FOMC interest-rate meetings to predict interest rate changes.
- Wrote a report on the feasibility of introducing U.S. target date funds to China.

AWARDS & ACHIEVEMENTS

National College Entrance Exam (NCEE): Ranked TOP 200 among Guangdong Province.

CFA Level 1 Exam: Passed.

Lee Shau-kee Student Scholarship: Awarded to undergraduate students with execellent academic results in penultimate year.

Twice Dean's List: In sophomore and penultimate year

International English Language Testing System (IELTS): Overall Score: 8/9

Test of English as a Foreign Language (TOEFL): Overall Score: 106/120

SKILLS

Programming: C++, Python, Golang, MySQL

Languages: Mandarin (Native), English (Professional), Cantonese (Elementary)

Project Contributor: gocryptotrader, Hikyuu, ATRI, go-echarts, Clairvoyante