

HO YIN KIAT

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WORK EXPERIENCE

Incoming Quantitative Research Intern, Tokka Labs, Singapore

Aug 2024

Quantitative Analyst Intern, Phillip Securities, Singapore

May 2024 - Aug 2024

- Leveraged BERT-based Large Language Models to conduct sentiment analysis with over 92% classification accuracy on news headlines from Reuters, integrating these sentiment scores into systematic trading strategies for the SGX stock universe.
- Enhanced the internal Python backtesting framework to support multi-factor models, enabling researchers to input customized asset factors for streamlined and efficient multi-factor backtesting.
- Constructed a diverse spectrum of quantitative trading strategies independently, encompassing reinforcement learning, multi-factor modelling as well as statistical arbitrage based strategies, with Sharpe Ratios exceeding 1.5 and low maximum drawdown rates.

Full Stack Developer Intern, Azendian Solutions, Singapore

Aug 2023 - Present

- Revamped Azendian Estate's Dashboard Management System for Keppel, developing key features on both the frontend and backend in a Sprint team, applying Agile Methodologies across 3 sprints.
- Implemented multiple scalable RESTful APIs on Express.js server-side applications, integrating with Azure and PostgreSQL database.
- Developed and implemented responsive user interface designs for Azendian's Real-Time Dashboard using React.js, working cross-functionally using Git and Jira.

Data Analytics and Visualization Intern, United Overseas Bank, Singapore

May 2023 - Aug 2023

- Transformed over millions of rows of financial data for sales performance data analysis with Microsoft Power BI and Python Pandas.
- Constructed multiple end-to-end Power BI data models for the Business Management team, streamlining and automating monthly financial reporting process of data cleaning, data aggregation and dashboard building.
- Utilized data visualization tools in Power BI to generate monthly dashboards for performance tracking across both individual and organisational level.

EDUCATION

National University of Singapore

Expected May 2026

Bachelor of Science in Business Analytics, Minor in Quantitative Finance

- Achieved an overall GPA of 4.78.
- Relevant Coursework: Database Management, Statistical Analysis, Econometrics Modelling, Object-Oriented Programming, Data Structures and Algorithms, Quantitative Finance, Optimization Techniques, Bayesian Networks, Markov Models.
- Participated in the IMC Prosperity Challenge, developing efficient market making algorithms in Python to market make in a virtual challenge.
- Achieved Top 8 in the NUS Fintech Summit, crafting quantitative strategies for hedging impermanent loss and optimising fee returns in Uniswap V3.
- Technical Skills: Python, Java, JavaScript, R, Tableau, PowerBI

PROJECTS

Developer, Hedging IL and Optimising Fee Returns with ARIMA-GARCH, Singapore

Dec 2023

- Formulated a quantitative strategy for providing liquidity in Uniswap V3 pools (ETH/WBTC) by applying a combination of options, futures and machine learning.
- Designed a hybrid ARIMA-GARCH model in modelling Uniswap V3 pool prices, forecasting prices and volatility by deploying the Walk-Forward Validation technique, accomplishing high accuracy with roughly 1% in mean absolute percentage error.
- Established a delta-neutral options hedging strategy, along with a fee optimisation strategy utilising forecasted volatilities and Futures data to create price boundaries for Liquidity Providers, attaining annual percentage yields of over 10% and beating the HODL 50-50 portfolio.

Quantitative Research Consultant, WorldQuant, Singapore

Aug 2023 - Present

- Conducted independent financial market analyses and quantitative research on equities portfolio trading strategies, developing over 20 technical and fundamental based alphas hypotheses.
- Built an Alpha Generation Engine in Python, algorithmically searching and constructing alpha expressions based on research insights.
- Automated simulation and backtesting on the BRAIN platform with web scraping, attaining performances of Sharpe Ratios over 1.5 and fitness over 1.

EXTRA-CURRICULAR ACTIVITIES

Quartermaster, NUS Varsity Canoeing, Singapore

Aug 2022 - Present

- Achieved multiple podium finishes in marathon and sprint competitions across the national level
- Contributed to team's overall second place achievement in Inter-Tertiary Canoe Championships through mentorship and individual achievements
- Appointed as the team's quarter-master, responsible for management of team's equipment as well as coordinating with other stakeholders to execute 100 man strong team-wide activities.