

CHELSEA LIU

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EDUCATION

University of Waterloo – Bachelor of Mathematics, Honours (Minor in Computer Science)

August 2019

EXPERIENCE

Equity Portfolio Trading, CIBC Capital Markets

Toronto ON

Trading Analyst

Jan 2017 – Apr 2017

- Built application to visualize and predict constituent data for major indices such as MSCI, FTSE, S&P, GDX, GDXJ
- Streamlined index analytics through processing daily data with Python (Selenium) and storing it in MS SQL Server
- Designed and implemented algorithm to derive real-time corporate action data using Bloomberg API

Trading Assistant

May 2016 – Aug 2016

- Built data-mining application to analyze client investment strategy with data from IRESS, Raptor, and Bloomberg API
- Solved foreign trade inefficiencies through automating and optimizing post-trade process with WPF built in Visual C#

Faculty of Science, University of Waterloo

Waterloo ON

Website Researcher

May 2015 – Aug 2015

- Designed new website infrastructure using HTML and CSS for paper-to-electronic transition of scientific magazines

Science Experience, Ontario Science Centre

Toronto ON

Host

Mar 2014 – Jan 2016

- Presented interactive demonstrations based on research in scientific topics such as cyclical vibration and aerodynamics

PROJECTS/ COMPETITIONS

Rotman Interactive Trading Competition

June 2017

- Designed and executed strategies to trade stocks on the Rotman Interactive Trading Platform

Waterloo EngHack (chelsealiu.me/NoteMine/)

May 2017

- Built an automated lecture note-taker using Google Web Speech API supporting multi-language and profanity-filtering

Bloomberg Code B Algorithm Trading Competition

July 2015

- Designed and implemented a stock trading algorithm in Python to choose optimal investments on a simulated market

LEADERSHIP

Financial Analysis and Risk Management Student Association (FARMSA)

Waterloo ON

President (Intermittent; Formerly Vice President External, Vice President Finance, Finance Analyst)

Sept 2014 – Present

- Lead executive team of 20 to organize case competitions, industry information sessions, and Excel/VBA/SQL tutorials
- Maintain collaborative relationship with sponsors such as Scotiabank, CIBC, TD, CPA, and RMA

University of Waterloo Mathematics Society

Waterloo ON

Vice President of Finance

Jan 2016 – Apr 2016

- Allocated a budget of \$55,724.50 for 16 affiliated organizations and oversaw the Capital Improvements Fund

SKILLS AND INTERESTS

Languages: Python, C#, C/C++, SQL, Bash
Development: Git, Visual Studio, PyCharm, Atom
Data Management: MS SQL, MongoDB, Hadoop
Tools/Libraries: Bloomberg, Elasticsearch, Pandas

Interests: Choral music, German language

HONOURS/ AWARDS

- Level 3, Google FooBar Coding Challenge
- Isabel Farrar Undergraduate Scholarship (\$6,000)
- President's Scholarship (\$2,000)
- Merit Award for community leadership (\$500)
- School Championship Medal, Euclid Math Contest
- Ellison Outstanding Chorister Scholarship (\$500)