Chen Yu (Danny) Yan

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Summary

- Skilled in data manipulation and interpretation using MATLAB, C++, and Python
- Expertise in HFT, latency arbitrage, statistical arbitrage, multiperiod momentum and mean reversion strategies, execution alpha (transaction cost analysis)
- Generated strategies of over 15 Sharpe Ratio, and over 40% annual yield via quick adaptation and implementation of up-to-date academic research and industry research

Experience

Research Scientist

Boronia Capital (2020 March – Present)

- Algorithmic strategy research and development, including HFT, latency arbitrage, multiperiod momentum and mean reversion strategies, execution alpha (transaction cost analysis)
- Implementation, back testing, and reporting strategies
- Expanded upon the previous frameworks for both tick-by-tick and interval-based backtesting simulator
- Data and trade analysis in MATLAB, C++, and Python

Risk and Dealing Consultant – Rozetta (CMCRC) Collaboration

First Prudential Markets (2014 July – 2020 December)

- Providing analysis of portfolio data and translating it to high level management. Lowered margin calls and account liquidations by over 50%
- Drafted the risk protocol that covers multifaceted management of risk (market, liquidity, portfolio Greeks, regulatory) that was used in an enforceable undertaking

Director

BMC Markets (2016 July – 2019 October)

- Managing derivatives hedging of physical commodities such as gold and other precious metals
- Raised collateralized debt for African governments (South Africa, Kenya, Zimbabwe) to develop and construct solar power plants
- Build financial infrastructure for African governments such as EFTPOS and parking meters

Proprietary Trader

State One Group | *Aliom Group (2011 September – 2014 June)*

- Employed intraday and short-run strategies that exploited information inefficiencies during the CSPA and opening phases of the ASX and Chi-X markets (30% annual return)
- Further consolidated Trading Cost Analysis (Python) to determine alpha decay of trading techniques and implemented
- Implemented Alpha Decay calculations (R & C#) into trading model and determined optimum trading times and order size based on book depth and trading volatility
- Employed term structure arbitrage strategies for US Treasury Futures (40% annual return)

Education

Ph.D.: Market Microstructure

Macquarie School of Management (*2017 January – 2020 December)*

Scholarship: Rozetta (Capital Markets CRC)
Thesis: Unconventional Applications of Financial Analysis Techniques
Supervisor: Professor Andrew Lepone

Masters of Research: Market Microstructure
Macquarie School of Management (*2015 July – 2016 December)*

Scholarship: Rozetta (Capital Markets CRC)
Thesis: An Empirical Study of Volatility and Market Quality
Supervisor: Professor Andrew Lepone
Grade: 87/100

Masters of Finance: Funds Management
UNSW Business School (*2014 February – 2015 October)*

Thesis: Underpricing of IPOs on the ASX
Effects of Anti-Takeover Provisions on Investment Decisions
Supervisor: Professor Peter Swan

Thesis: Technical Analysis in Foreign Exchange Markets
Supervisor: Professor Thomas Ruf
Grade: 76/100

Bachelor of Commerce (Liberal Studies) Market Microstructure
University of New South Wales (*2010 February – 2013 October)*

Majors: Actuarial Studies
Finance
Grade: 65/100

Skills

- Stochastic modelling and Monte Carlo Simulations
- MATLAB | C++ | Python | R | Stata
- Bloomberg | Iress | Meta Trader 4 | Meta Trader 5 | CQG

Hobbies Scuba Diving | Chess | Close-up Magic | Snowboarding

References Available upon request