

# Watcharida Boonthaveepat

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## Education

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- Mar 10 – Mar 11      **University of California, Berkeley**, Haas School of Business  
*Master of Financial Engineering*, GPA: 3.607  
Project: Quantitative Macro Strategies Using Sovereign Credit Signal to Trade Sovereign ETFs  
Quantitative Currencies Trading Strategies Using Carry, Momentum, and Valuation
- May 04 – May 08      **Thammasat University**, Bangkok, Thailand  
*B.A., Honors*, GPA: 3.79  
Major in Economics/Econometrics, Minor in Finance

## Skills

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- Finance: experienced in equity, ETF, high frequency data and financial modeling; knowledgeable in fixed-income securities, credit, derivatives, ETFs, currencies, and mortgage backed securities
- Analytical/Problem-solving: experienced in using regression analysis and other econometrics tools
- Computer programs: MATLAB, Visual C++, R, Bloomberg and Microsoft Excel
- Language: Fluent in English, Basic in Chinese (Mandarin) and Native in Thai

## Professional Experience

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- Jan 12 – Present      **Phatra Securities, Bangkok, Thailand**  
*Quantitative trader/strategist*, Hedge Fund Department
- Set up an algorithmic platform for equity and derivatives trading, including execution for portfolio rebalancing
  - Implemented post-trade analysis including trade analysis report (TAR) and holdings attribution analysis (HAM)
  - Developed short-term signals for the market neutral long-short equity portfolio
- Mar 11 – Dec 11      **The Stock Exchange of Thailand, Bangkok, Thailand**  
*Senior analyst*, Strategy department
- Conducted the business intelligence study of Securities Borrowing and Lending (SBL) business, retail investor segmentation, and transaction cost analysis
- Oct 10 – Jan 11      **The Global Emerging Markets Group (GEM), New York**  
*Investment Analyst* (public and private equity)
- Conducted industry and corporate financial analysis of listed companies in Turkey (banking sector), Singapore, and Thailand (all sectors, except financial services) for public and private equity placements
  - Established and managed relationships with listed firms in Asia for strategic investment portfolios in emerging markets
- Jul 08 – Aug 09      **Phatra Securities, Bangkok, Thailand**  
*Securities Lending, ETFs and Derivatives Dealer*, Equity and Derivatives Department
- Executed trading equity and derivatives orders - index futures, stock futures and options - for mutual funds, the proprietary trading desk and foreign clients
  - Constructed the asset allocation model in creating the company benchmark in evaluating each portfolio's performance
  - Developed the arbitrage model between the basket of securities and index futures for proprietary traders, and created a customized trading strategy- pair trading and arbitrage between cash and futures - for high net-worth clients
- Jun 06 – Nov 06      **Aspect Huntley, Bangkok, Thailand**  
*Financial Data Analyst (part-time)*
- Analyzed financial statements of Australian listed firms, specifically in mining exploration and manufacturing sectors
  - Performed the industry analysis by using all essential ratios to compare among the companies

## Internship Experience

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- Aug 07 – Sep 07      **Phatra Securities, Bangkok, Thailand**  
*Intern*, Research Department
- Supported economists in writing a macroeconomic research paper, published in *Weekly Thai Investment Outlook*
  - Researched on the comparison of the consequences for South Korea and Thailand after 1997 economic crisis
- Jun 07 – Jul 07      **Bank of Thailand**  
*Intern*, Research & Information Management Department
- Jan 08 – May 08      **Thammasat University**, Thailand  
*Teacher Assistant* in Principles of Macroeconomics and International Economics

## Awarded & Honors

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- *Fulbright* scholarship in open competition 2009
- *Second-runner up* in 7<sup>th</sup> National Intra-Varsity Environment Debate Championship, 2007 (Royal Princess Cup)