

## Contact

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## Languages

Python

SQL

JavaScript

R

VBA

Bash

## Tools

PyCharm

WebStorm

RStudio

Oracle

SQL Server

Excel

Access

Tableau

PowerBI

## Coursework

Statistics

Probability

Linear Modelling

Finance

Accounting

## Interests

Badminton

Rock Climbing

Classical Music

Football

Basketball

Mobile Technology

# Elbert Lai

## Experience

### 1832 Asset Management LP

Toronto, Ontario

Investment Risk Analyst

Sept 2020 – Dec 2020

- Performed daily ETL processes for uploading asset data and positions to vendor software
- Published Daily Movers Report for equity holdings with a price change of more than 5%
- Created a Python process that reports changes in the top 20 equity holdings
- Removed dependency on Visual Studio processes requiring a license with Python scripts

### Scotiabank

Toronto, Ontario

Exposure and Capital Analytics Coop | Global Risk Management

Jan 2020 – Apr 2020

- Created a new dashboard for the Top 20 Potential Future Exposure (PFE) Report using Python and Plotly, removing the dependency on Tableau
- Generated daily reports on Top 20 PFE, including investigations into large movements
- Performed ad hoc investigations into past PFE's for auditing purposes

### BMO Capital Markets

Toronto, Ontario

Analyst Trading Products | Fixed Income, Currencies & Commodities

Jan 2019 – Apr 2019

- Created a dashboard for monthly, quarterly, and annual Market Trading Reporting System (MTRS) data in Excel
  - Created automatically updating ranking table for past 12 months and past 4 quarters based on product and client type using VBA macros
  - Added drilldown charts and graphs for different product types
  - Streamlined update process by automating data input using SQL
- Wrote a program in Python to determine rankings for anonymous MTRS data
- Created a reconciliation tool using Excel and VBA to generate reports on last day's trades won, missed, and ignored

### CST Consultants Inc

North York, Ontario

Data and Reporting Analyst

Jan 2018 – Apr 2018

- Generated daily and weekly reports on customer experience staff performance
- Created new reports using PowerBI and Microsoft Excel
- Streamlined report generation by automating 20% of process using VBA macros
- Wrote Access SQL data pre-processing queries for a new product

## Projects

### Tractor

Apr 2020 – May 2020

- Developed the card game Tractor using Express, Node.js and Socket.IO
- Implemented backend logic for game play validation using JavaScript

## Education

### University of Waterloo

Sept 2016 - Present

Bachelor of Mathematics | Statistics Major, Computing Option

### Wilfrid Laurier University

Sept 2016 - Present

Bachelor of Business Administration | Finance Concentration, Economics Minor, President's Gold Scholarship