Frank Ygnacio Rosas, CQF

Minneapolis, MN, USA | www.linkedin.com/in/fsyrosas | +1 217-250-7158 | ygnac001@umn.edu

WORK EXPERIENCE

University of Minnesota, Office of Investment and Banking — **Minneapolis, MN, USA**
Investment Data Analyst (Intern) — *Sep 2024 – Present*
- Derived 3 asset allocation principles from persistence analysis of 2k+ private capital funds using Albourne data.
- Enabled the firm's strategic connection with 5 private funds by representing the team at the 10th Great Plains Forum.

Investment Intern — *May – Aug 2024*
- Updated 3+ benchmarks by de-smoothing the $2B portfolio returns and regressing on Bloomberg MSCI index data.
- Identified 4+ performance drivers for above-median funds via beta analysis against Burgiss market quartiles.
- Contributed to Investor Advisory Committee reports by identifying opposing performance trends in Venture Capital and Buyouts portfolios via NAV quartile ranking and manager-specific comparisons.

Educate Peru Consultores — **Online**
Professor — *Apr 2024 – Present*
- Part-time professor of Time Series Analysis and Machine Learning for Algorithmic Trading to 100+ Latin American online students, achieving a 9.5/10 satisfaction by making complex topics accessible and practical.

Magot Sociedad Agente de Bolsa, SAC — **Lima, Lima, Peru**
Head Equity and Fixed-Income Trader — *Jan 2021 – Jan 2022*
- Achieved a 7%+ profit on the $38M AUM during FY2021 by leading the brokerage firm's trading desk.
- Increased the firm's local ETF trading volume by 20%, exceeding the 15% target by implementing arbitrage strategies.
- Boosted trading profitability by 15% over previous year through a Python-based day-trading algorithm for U.S. penny stocks, utilizing imbalance bars to identify price level changes.

Equity Trader — *Jan 2019 – Dec 2020*
- Increased retail AUM by 3% in FY2019 via personalized investment advice and proactive client engagement.
- Generated a 5%+ profit in FY2020 using a momentum day-trading strategy focused on U.S. penny stocks.
- Optimized high-net-worth client portfolios, increasing their AUM by 10% during FY2020 via comprehensive wealth management consulting on financial planning.

Financial Promoter — *May – Dec 2018*
- Exceeded the capital acquisition target by 6%, securing an additional $2M during Q4 via strategic client acquisition
- Achieved a 25% lower MAPE in local mining companies' valuations using a modified Gordon Growth Model in Excel.

Inversiones Bolyrent, SAC — **Lima, Lima, Peru**
Management Assistant — *Jan 2017 – Apr 2018*
- Secured 25 new clients for the consulting firm by leading client acquisition, boosting FY2017 revenues by 10%
- Increased client base by 20% by representing the firm at Lima Stock Exchange conferences and promoting its services.

EDUCATION

University of Minnesota, Twin Cities — **Minneapolis, MN, USA**
Master of Financial Mathematics. School of Mathematics | GPA: 3.9 — *Dec 2025*

Universidad Mayor de San Marcos — **Lima, Lima, Peru**
Bachelor of Literature. School of Arts and Humanities | Cumulative GPA: 3.7 — *Dec 2022*

CQF Institute and Fitch Learning — **Online**
Certification in Quantitative Finance — *Oct 2022*

PROJECTS

Fractional Differentiation on Long-Memory Time Series — **Urbana, IL, USA**
Wolfram Summer School — *Jul 2022*
- Developed a recursive binary search in Mathematica to estimate optimal differentiation for stationarity in time series.

Numerical Methods for Pricing Exotic Path-Dependent Options — **Online**
Certification in Quantitative Finance — *Apr 2022*
- Implemented a vectorized antithetic Monte Carlo in Python to price Asian and Lookback options.

Machine Learning-Driven Algorithmic Trading System (EnigmX) — **Lima, Lima, Peru**
Quantmoon Technologies (Co-founder) — *Dec 2021*
- Trading ecosystem that integrates data extraction, feature engineering, machine learning, and strategy optimization using Python, C++ and SQL. Successfully deployed on a live Interactive Brokers account.

SKILLS

Python, C++, C#, SQL; MS Excel; Bloomberg, Albourne, Burgiss, eVestment, Interactive Brokers; English, Spanish.