

Hao WEI

Contact details

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PROFESSIONAL EXPERIENCE

- 09/2015 – Present **JD Finance (jr.jd.com)** **Beijing**
JD Finance is the Fintech startup founded by China's second largest online B2C retailer
Co-Founder, ABS Cloud Platform/Structured Finance Group
- Establish the arbitrage CLO desk, and manage a mezzanine fund worth hundreds of millions CNY to propel the growth of selective consumer finance companies with a double-digit expected return on capital
 - Lead the collateral and portfolio credit assessment practices for consumer loans asset-backed securities (ABS) by developing in-house analytical systems and integrating third party services
 - Steer the experimental project of developing a Blockchain-based securities distribution system
 - Arranged China's first series securitizations of online/alternative consumer loans, and raised 2.5bn CNY in Q4 2015 and 3.1bn CNY in H1 2016 for JD Finance Group at favourable interest rates
- 02/2015 – 09/2015 **Arbor Ventures** **Beijing/Hong Kong**
Arbor Ventures is a venture capital firm focused on investing in Fintech startup companies in Asia
Venture Capital Investment Professional
- Deal Closing: In a team of 3, made a \$3.5m investment out of a \$12m Series-A round in an US based international mobile remittance business built on top of the Blockchain
 - Deal Sourcing: focused on mobile alternative lending and insurance opportunities, and promoted 2 potential deals to the investment committee
 - Due Diligence and Financial Analysis: Screened the following opportunities
 - Fintech: 3 Chinese Internet lending and insurance companies, 3 Australian alternative lending companies, 2 US real estate crowdfunding platforms, 1 US crypto currency (Bitcoin) firm, 1 Indian payment gateway and 1 Indian financial marketplace
 - Cloud Computing: 1 Singaporean SaaS ERP vendor
 - Industry Analysis: Conducted in-depth research in the Blockchain and Cryptocurrency (Bitcoin and Non-Bitcoin), and in Indian payment service providers
- 04/2011 – 11/2013 **Morgan Stanley** **London, UK**
Senior Associate, Exotic Equity Derivatives Quant Model Review
- Led a team of two validating a suite of cutting edge Equity Stochastic Volatility models and the VolNet Dynamic Volatility Strategies that fuelled Morgan Stanley's reclaim of IFR's Equity Derivatives House of the Year in 2013
 - Identified and executed capital arbitrage by designing and implementing an alternative volatility estimation methodology for Options on Volatility Control Indices, resulting in \$9MM revenue
 - Refined and authorised 46 new in-house Hybrid Derivatives (Equity-Credit and Equity-IR) pricing and risk models, developed risk adjustment methodologies to cope with model deficiencies
- 03/2010 – 03/2011 **HSBC** **London, UK**
Consultant, Securitisation and Structured Credit
- Developed a Loan-level Mortgage Default Statistical Forecasting Model in MATLAB for valuing HSBC's \$45bn RMBS portfolios, realizing 30% reduction in month-to-month pricing volatilities
 - Composed RMBS/CMBS valuation reports to assist portfolio managers making investment/divestment decisions
- EDUCATION**
- 01/2014 – 12/2014 **INSEAD** **France / Singapore**
MBA Class of December 2014, Finance and Strategy concentration
- Co-organised the INSEAD Dragon Week to promote East Asian cultures, which consisted of more than 10 events, including a feast for 180 guests and a party for 160+ invitees
- 10/2007 – 09/2009 **Warwick Business School / University of York** **United Kingdom**
MSc in Financial Mathematics (with Distinction)
- Collaborated with JPMorgan on analysing single name default risks and the simultaneous illiquidity in credit markets
- 07/2003 – 07/2007 **University of Science and Technology Beijing** **China**
BSc in Math and Applied Math

ADDITIONAL INFORMATION

- Honours/Awards** • 2016 JD CEO Award; Honourable Lecturer at Tsinghua MBA
- Interests** • Passionate about sports (football and basketball) and reading
- Programming and Language Skills** • Advanced: MATLAB, Excel & VBA; Intermediate: C++; Basic: R, SQL
- Native Chinese, professional fluency in English, and novice fluency in French
- Other** • Permitted to work unconditionally in the UK (holding UK PR)