Aaron ZHANG

Flat H, 6F, Tower 6, Harbour Green, Hong Kong xu_zhang@live.com; +852 5424 3427

ACADEMIC ACHIEVEMENTS

The University of Hong Kong 2012 graduate

Master of Finance with concentration in **Financial Engineering**

Courses: Mathematical Techniques of Finance: A; Asset Valuation: A; Financial Engineering: A-; Risk Management: A-

Nanjing University 2010 graduate

Bachelor of Engineering in **Software Engineering**; Concentration in System Programming

- *Graduation thesis on **"Analysis & Design of the Embedded Database Micro-DB System" (ranked top 10%)***
  Designed data access algorithm by B-tree and constructed SQL analyzer by Lex & Yacc
- *Projects experience in C/C++, Java, KDB+ q, SQL, Python; proficiency in Linux programming*

PROFESSIONAL EXPERIENCE

Credit Suisse **Equity Research** **Research Associate** Oct 2014 - Present

- Perform fundamental equity research analysis on China autos & auto parts, and new energy battery sector
- Prepare company initiation / sector reports; manage and update industry master database
- Assist to conduct bottom-up analysis using highly detailed financial models and assessing key valuation metrics to identify compelling investment opportunities
- Assist to complete day to day client requests and conduct regularly channel check

China Securities (中信建投) **Equity Research** **Research Analyst** July 2013 - Oct 2014

- Initiated coverage on three consumer-sector companies; built financial models and created industry database
- Produced two pre-IPO research reports and participated in IPO roadshows
- Produced 10 corporate assessment reports on listed companies under Beijing Municipal SASAC for SASAC's annual review

Guosen Securities (国信证券) **Quantitative Investment** **Quantitative Analyst** July 2012 - July 2013

Awarded as the best financial engineering team in China by New Fortune Magazine 2011, 2012

- Developed an automated trading platform; built option market trading and arbitrage monitoring system
- Deployed and supported quantitative strategies: designed and optimized algorithmic and HF trading strategies in KDB+

MODELING EXPERIENCES

- **Portfolio management:** constructing optimal risky portfolio; applying regression model for Beta estimation
- **Pricing modeling:** practiced Extended Vasicek, Monte Carlo simulation with Antithetic, Finite Difference Methods; Extended B-S by Geometric Brownian Motion with stochastic volatility and jump diffusion; Designing and pricing Equity Linked Notes
- **Risk management:** applied GARCH model, VaR Historical Simulation and model building method, worst case scenario analysis.
  Interactive Graphics System: Implementing graphics transformation, seed fill algorithm, Cohen-Sutherland algorithm, Weiler-Atherton clipping algorithm by C++

AWARDS AND PROFESSIONAL QUALIFICATIONS

2016	CFA Level II Candidate
Sep 2006 - Jun 2007	People's Scholarship of Nanjing University
Oct 2007 - Dec 2007	Certificate of KPMG& SIFE financial analysis training program; SIFE China Valuable Contribution Members
Jul 2008 - Aug 2008	Certificate of IBM Advanced Electronic-Business Engineering

IT & LANGUAGE SKILLS

Proficiency in *C/C++, Java, SQL and Python* programming; Excel / VBA modeling; Bloomberg

English, Mandarin and Cantonese