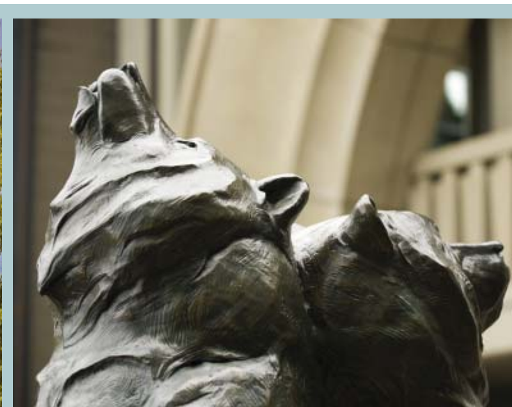
# TheBerkeleyMFE

## Resume Book
## Class of 2015-2016





Master of Financial Engineering Program
Haas School of Business, UC Berkeley

TheBerkeleyMFE

# Master of Financial Engineering (MFE) Program

We are so pleased you are considering candidates from the Master of Financial Engineering Program at the Haas School of Business for full time opportunities at your company. We are confident you will be impressed by the UC Berkeley Financial Engineers.

The current class will be available for hire after graduation on March 18, 2016. Videoconferencing facilities are available for remote presentations and/or interviewing.

If you are interested in scheduling a time to visit the Haas campus at Berkeley and give a presentation to our students, or to simply interview candidates, please do not hesitate to contact us.

We look forward to working with you as you consider candidates from our program for opportunities at your firm.

Sincerely,

Linda Kreitzman
Executive Director
Master of Financial Engineering Program
Haas School of Business
University of California at Berkeley
Berkeley, CA 94720-1900
Phone: 415-298-0990
Email: lindak@haas.berkeley.edu
http://mfe.berkeley.edu

# OSCAR ALBAN

841 Oxford St, Berkeley, CA 94707
(+1) 510-3160349
E-Mail: oscar_alban@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley** — **Berkeley, CA**
Master of Financial Engineering — **March 2016**

- **Relevant Coursework:** High Frequency Finance, Equity & Currency Markets, Optimization Models in Finance (Machine Learning and Convex Optimization), Empirical Methods in Finance (Time series analysis), Fixed Income Markets, Derivatives: Quantitative Methods
- **GPA:** 3.6/4.0

**Los Andes University** — **Bogota, Colombia**
MS in Industrial Engineering — **June 2012**

- **Thesis:** Backtesting VAR methods for options portfolios on the Colombian OTC F[illegible] market
- **Award:** Maximum possible grade achieved on Thesis 5.0 / 5.0
- **GPA:** 4.4 / 5

**Los Andes University** — **Bogota, Colombia**
BS in Industrial Engineering — **December 2010**

- **Award:** Alberto Magno Scholarship, granted to the top 10 entry [illegible]es per semes[illegible]

## SKILLS & ACADEMIC PROJECTS

**Programming:** MATLAB, PYTHON, R, SQL, SAS, VBA, Ber[illegible]y´s C++ Progr[illegible]ing f[illegible]ancial Engineers Course
**Berkeley´s Trading Competition:** Won first place by buil[illegible] trading strategie[illegible]erent cases including: options, algorithmic market making and commodities.
**Applied Finance Project:** Incorporating news analytics in [illegible]odeling fo[illegible]ficient capital allocation on equity markets.
**Statistical Arbitrage:** Implementation and Ba[illegible]ting of a p[illegible]ading[illegible]tegy in Emerging Market's ETFs.

## WORK EXPERIENCE

***MunichRe Trading LLC*** — ***The Woodlands, TX***
*Fall Intern* — Oct. 2015 – Dec. 2015

- Improved the weathe[illegible] commoditie[illegible]rivatives quoting platform by testing different pricing models.
- Developed unit tests fo[illegible] commoditie[illegible]d weather online quoting software, serving as a liaison between the Structurin[illegible]d the [illegible]epartm[illegible]t.

***Banco de Bogot[illegible]*** — ***Bogota, Colombia***
*FX Options Trader, [illegible] Desk* — Aug. 2012 – Feb. 2015

- Managed [illegible]s USDCOP currency options portfolio: Incremented revenue by 100% in 2 years.
- Volatility ma[illegible]aking: Active liquidity provider for corporates, onshore and offshore banks.
- Implemented [illegible]isk management tools to control different risks: smile Delta/ Gamma, Vega and Rho, using finite diffe[illegible]g approximation.
- Developed VBA calculators for the sales team to price option structures for corporate and institutional clients, improving the quoting process.

*Statistical Analyst for Market Risk, Market Risk Department* — Nov.2010 – Jul. 2012

- Implemented and backtested different VAR methods for the FX option's portfolio with Matlab, including: Weighted Historical Simulation, Montecarlo Simulation and RiskMetrics' Delta-Gamma.
- Produced P&L and risk reports for different desks.

*Statistical Analyst for Credit Risk, Credit Risk Department* — Jan. 2010 – Nov.2010

- Machine Learning: Implemented logistic regression to assign default probabilities for corporate loans with SAS.
- Data Handling: Automated the process through which the bank granted massive consumer credits using SQL.

## ADDITIONAL INFORMATION

**Languages**: English (fluent) ,Spanish (native)
**Interests**: Passion for soccer

# SUBHAMOY BASU

485 Ohlone Avenue #311, Albany, CA 94706

Mobile: +1 (714) 717-2793, subhamoy_basu@mfe.berkeley.edu


## EDUCATION

**Haas School of Business, University of California, Berkeley** **3/15 to 3/16**

*Master of Financial Engineering*

- ***Applied Finance Project:*** "Estimation of risk model of equity index returns for world equity markets by analyzing news data" (Team of 4)
- ***Project on asset allocation by factor timing:*** "Optimal asset allocation for hybrid equity and fixed-income portfolio using dynamic multi-factor return model " (Team of 4)
- ***Project for Citigroup:*** "Yield Value of Individual Corporate Bond Liquidity" (Team of 5)
- Part of 6-student team selected to represent the Berkeley MFE in the International Association of Quantitative Finance (IAQF) case competition (01/16)

**Indian Institute of Management, Kozhikode, India** **7/05 to 3/07**

*Post Graduate Diploma in Management (Major in Finance)*

**R.V. College of Engineering, Bangalore, India** **10/98 to 7/02**

*Bachelor of Engineering (Electrical & Electronics)*

## SKILLS SUMMARY

- Programming – R, Python, C++
- Extensive work experience in Structured Finance and Credit Risk Modeling
- Cleared 3 actuarial papers conducted by Institute of Actuaries of India – CT1 (Financial Mathematics), CT3 (Probability & Mathematical Statistics) & CT7 (Economics)

## EXPERIENCE

**BlackRock, San Francisco, USA** **10/15 to 1/16**

*Intern (Risk & Quantitative Analysis: Multi-Asset Strategy Group)*

- Applied principal component regression to analyze funds of ETFs and assess whether factor exposures of such portfolios are in line with investment objectives
- Implemented a model for determining factor shocks so as to maximize the loss for a given Mahalanobis distance. The results were used to calibrate models for stress testing of funds
- Analyzed and presented factor decomposition of fund performance to portfolio managers

**ICRA Limited (A Subsidiary of Moody's Investors Service), Mumbai, India** **05/07 to 1/15**

*Vice President* (4/14 to 1/15), *Assistant Vice President (*4/10 to 3/14), *Senior Analyst (*5/07 to 3/10)

- Executed rating assignments on RMBS, CMBS, Covered Bond, Future Flow Securitization & Distressed Debt
- Developed PD, LGD and Prepayment models by analyzing large sets of loan level data
- Developed Monte Carlo simulation based rating models involving complex structural features such as credit & time tranches, over-collateralization, third party guarantee etc.
- Published research on asset quality of retail loan portfolios
- Carried out qualitative assessment of business, credit and legal risk through interaction with senior management of Issuers, due-diligence & site visits and vetting of legal documents
- Served as a Member of the Rating Committee at ICRA between Aug-2012 and Dec-2013; The Committee is responsible for assigning ratings to corporates, financial institutions & structured transactions

**Infosys Technologies Limited, Bangalore, India** **11/02 to 5/05**

*Software Engineer – 'Finacle' (Banking Software Package)*

- Involved in the development of domestic and foreign currency fund transfer modules for 'Finacle'

**INTERESTS –** Sudoku, Soccer

**Daniel Ramiro Barrera**
605 Ohlone Ave #610, Albany, CA 94706
510.590.0760 | daniel_barrera@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley – Haas School of Business** **3/15 to 3/16**

Master of Financial Engineering
- First place in the Annual Berkeley MFE Trading Competition
- Independent Project: Backtesting pairs-trading strategy on emerging market ETF's
- Independent Project: Detecting momentum signals with Machine Learning (Regression, SVM)

**University of Texas at Austin - McCombs School of Business** **1/03 to 12/04**

Master of Business Administration

**Monterrey Institute of Technology, ITESM** **8/94 to 12/98**

Bachelor of Science in Computer Science and Electrical Engineering

**Passed CFA Level II Exam** **6/13**

**Passed Coursera online courses on Machine Learning, R and Computationa[illegible]esting in Py[illegible]** **12/14**

## SKILLS SUMMARY

- **Financial Data** – Three years of markets data analysis and p[illegible]ssing for top fin[illegible]l i[illegible]utions
- **Software Development** – Python, Matlab, R, C++, Perl, SQL, V[illegible]bas[illegible] UNIX/Lin[illegible]d Windows
- **Communication Skills** – Technical and financial pre[illegible]ns to [illegible]xecutives and risk managers

## EXPERIENCE

**Moody's Analytics at San Francisco, CA** Quantita[illegible] Research Intern **10/15 to 1/16**

**MSCI Inc., Monterrey, Mexico** **3/12 to 2/15**

RiskMetrics Data Product Manager Sr. A[illegible]cia[illegible]
- Served risk managers in the top finan[illegible]l institu[illegible]y explaining jumps and variations in VaR of their multi-asset class portfolios and by set[illegible] a[illegible]ssur[illegible] automated delivery of market risk data
- Solved market data p[illegible]uction problem[illegible]garding data sourcing, processing, loading and presenting using Perl, Python, C++[illegible]SQL, in Linux[illegible]acle (millions of daily records and high accuracy required)
- Replicated in [illegible]R and [illegible]lab derivati[illegible]s of implied volatility surfaces and options' Greeks, as well as Nelson-Si[illegible]yiel[illegible]ves p[illegible]ing [illegible]sparency on RiskMetrics computation methods of risk factors

**HEB Internati[illegible] Su[illegible]arkets at [illegible]onterrey, Mexico** **4/05 to 10/11**

Business Develop[illegible] Manager and Pricing Manager
- Designed and d[illegible]ped large data software that predicted competitors prices based on historical trends and strategically r[illegible]mmended new prices for 40,000 products in 7 different geographic markets
- Planned and started a new store format contributing ROI simulations, Financial Statement Analysis as well as Layout and Assortment selection based on sales trends and profit margins
- Generated profitable strategies for 30 categories by analyzing elasticity of demand, competitors' prices, promotions, and seasonal market preferences, achieving increases in profits beyond budget

**Dell Inc. Computers at Round Rock, TX –** Sales Data Analyst MBA Intern **6/04 to 8/04**

**Monterrey Tech - Strategic Software Center at Monterrey, Mexico** **2/00 to 6/03**
- Designed and implemented system architecture and stress testing for WebTec, one of the first proprietary web platforms for collaborative learning growing it robust enough to support over 60,000 users

**Celestica Inc. - Electronic Systems Manufacturer at Monterrey, Mexico** **2/99 to 2/00**

Lead Electronic Test Developer
- Developed 10 electronic machines used in IBM production facilities at Scotland, Canada and United States

**INTERESTS** - Mountain hiking, tough mudder events, grilling

# PABLO A. BERTISCH

8275 TERRACE DR | BERKELEY, CA 94530 | 786-797-0487 | PABLO_BERTISCH@MFE.BERKELEY.EDU

US CITIZEN


## EDUCATION & HONORS

**UNIVERSITY OF CALIFORNIA, BERKELEY – HAAS SCHOOL OF BUSINESS** — BERKELEY, CA
Master of Financial Engineering Candidate — *March 2015 – March 2016*
**GRE:** Quantitative 170/170 (98th percentile)

**CFA INSTITUTE**
Passed Level I CFA Exam — *December 2014*

**FLORIDA STATE UNIVERSITY** — TALLAHASSEE, FL
Bachelor of Science | **Major** in Applied and Computational Mathematics | **Minor** in Physics — *June 2010 – May 2014*
**GPA:** 3.7 – *Cum Laude*
**Honors:** Dean's List, Spring 2010 – Spring 2014
**Relevant Coursework:**

| | | |
|---|---|---|
| Multivariable Calculus | Mathematical Statistics | Macroeconomi[illegible] |
| Linear Algebra | Mathematical Modeling | Microecon[illegible]s |
| Ordinary Differential Equations | Numerical Analysis | |
| Partial Differential Equations | Complex Variables | |

## EXPERIENCE

**RISK MANAGEMENT INTERN** — WALNUT CREEK, CA
*Arch Mortgage Insurance* — *May 2014 – January 2015*
- Test economic or loss forecasting models
- Support a housing economist with various research [illegible]gnments, includi[illegible] economic conditions
- Identify and research the adoption of modeling and [illegible]-reporting techniqu[illegible]t represent best practices for pricing of mortgage insurance risk

**PORTFOLIO ASSISTANT** — MIAMI, FL
*Senna Lenders Corp* — *May 2014 – January 2015*
- Managed company accounting inclu[illegible] ou[illegible]g loans, [illegible]nts payable and receivable
- Generated income forecasts for the le[illegible]g grou[illegible]
- Researched equities and reported reco[illegible]nda[illegible] a[illegible]lysis to the portfolio manager
- Proposed and imple[illegible]ted immersion i[illegible] lending opportunities that resulted in lower default rates and higher profits

**TEACHING ASSISTAN[illegible]** — MIAMI, FL
*Varsity Tutoring* — *August 2014 – January 2015*
- Mana[illegible] clients i[illegible]d of as[illegible] various courses and standardized tests
- Utilize[illegible]ple ski[illegible]n order to[illegible]plify complex mathematical topics
- Focus on[illegible]inear Algebra, Ordinary Differential Equations, and the GRE Quantitative Section

## SKILLS SUMMARY

- **Language skills:** [illegible]tive in both English and Spanish
- **Programming:** C++, Matlab, Python
- **Professional Interests:** Equity research and analysis, portfolio management and optimization

## EXTRACURRICULAR ACTIVITY & LEADERSHIP

**VOLUNTEER TUTOR** — TALLAHASSEE, FL
*Dirac Science Library* — *December 2012 – May 2014*
- Provided walk-in counseling and tutoring for other undergraduate students
- Organized events to provide tutoring to counter poor education in low-income areas

**PROGRAM COORDINATOR** — MIAMI, FL
*Jewish Community Center* — *June 2012 – August 2012*
- Controlled recreational activities for children and supervised several other coordinators
- Collaborated with occupational therapists within the community to ensure proper care for customers with mental or physical disabilities

**Hobbies:** Skiing, astronomy, college football, and playing soccer

# Ganesh Bhandari

2410 Dana Street, 94704 Berkeley, CA / Tel: (510) 520-8590
Mail: ganesh_bhandari@mfe.berkeley.edu


## EDUCATION

**UNIVERSITY OF CALIFORNIA, BERKELEY** **March 2015 - March 2016**
**Master of Financial Engineering Candidate**

**ENSAE PARISTECH**
**Master of Applied Mathematics** **September 2011 - June 2014**
Relevant coursework: microeconomics, probability theory, statistics, stochastic processes, time series, corporate finance, risk regulations
Teaching assistant for applied mathematics – second year undergraduate students, University Sorbonne (Paris 2)

## SKILLS

- **Languages**: English (Fluent), French (Native), Hindi (Native)
- **Computing skills**: VBA, Bloomberg, R, C/C++, Matlab

## WORK EXPERIENCE

**Internship - Delta One Emerging Markets Trading, CREDIT SUISSE, Hong Kong** **Oct. 2015 – Jan. 2016**

**Internship - Exotic Credit Trading, SOCIETE GENERALE CIB, London, UK** **August 2014 - March 2015**
- Priced a wide range of exotic credit derivatives: Correlation and non-correlation products (CLNs, Swaps on single names, FTDs on indices and tranches.)
- Managed risk on the primary trading book: computed and validated delta and gamma hedges and checked remaining lines with counterparties
- Pushed trading axes according to the needs of the desk (CLNs on Russian names for instance)
- Marked CDS curves for client needs (mainly names that were not traded by the flow side)
- P&L reconciliation: liaised with the middle office and validated trade's booking for the primary market
- Automatized pricing tools and reports generation (P&L, hedges)

**Internship - Major Project Advisory at KPMG, Mumbai, India** **July 2013 – October 2013**
- Managed project costs by creating a quantitative tool in excel using Monte Carlo simulations taking into account risk and mitigation costs

**Internship - ABS Trading at WYETREE ASSET MANAGEMENT, London, UK** **August 2012 – January 2013**
- Analyzed subprime's collaterals (severity, loan to performance, default, prepayment) for pricing securities
- Received requests from market operators (sales, brokers, traders) on Bloomberg and decided the quantity to buy/sell alongside the traders
- Booked trades using proprietary trading systems and checked P&L
- Wrote NAV reports intended for investors
- Organized BWICs (ABS auctions) in order to unwind trading books

**Project in collaboration with GDF SUEZ TRADING, Paris, France** **October 2013 – July 2014**
- Studied and implemented electricity spot price models (mean reversing model, hidden factors model) used in derivatives pricing and risk management
- Compared the efficiency of both models using French and German data
- Created an index to predict gas prices movements

## EXTRACURRICULAR ACTIVITIES

- Semiprofessional poker player: specialized in mid stakes cash games (NL200 up to NL600) with a main focus on live games
- High level badminton player (10+ years and many tournaments won)

# Ronald Chan

**Address:** 9440 Tanner Way, Oakland CA 94603 | | **Email**: ronald_chan@mfe.berkeley.edu
**Citizenship**: US Citizen | | **Phone**: (626) 623 8996

## EDUCATION

**University of California, Berkeley – Haas School of Business** Mar 2015 – Mar 2016
Master of Financial Engineering Candidate
- Industry Project (Citigroup): Sovereign Bond Risk Premium

**University of California, Berkeley** Aug 2006 – May 2010
B.A. in Applied Mathematics (Concentration: Economics)
B.S. in Electrical Engineering and Computer Science

**CFA Institute**
Level II Passed

## SKILLS & BACKGROUND

- **Finance:** Over 2 years of quantitative trading and research he[illegible]und expe[illegible]e; passe[illegible]FA Level II
- **Self-starter:** Ability to perform independent research in bo[illegible]cademic and pr[illegible]ion[illegible]ttings and pitch revenue generating models and ideas
- **Software Development:** Over 4 years of professio[illegible]perie[illegible]gramming in languages such as Java, R, PHP, Perl, Linux/UNIX, SQL
- **Effective Communication:** Ability to collabor[illegible]daily with peop[illegible]us backgrounds and industries ranging from chief executives to traders to eng[illegible]rs

PLACED

## PROFESSIONAL EXPERIENCE

**Millennium Management LLC** Oct 2015 – Jan 2016
Fall Intern, Global Macro Trading
- Work directly with portfolio manager an[illegible]owledge of research and trading in global currency, fixed income, equity, and co[illegible]dity markets
- Build market data infrast[illegible]e and develo[illegible]w trading strategies

**University of C[illegible]orni[illegible]rkele[illegible]** July 2014 – June 2015
Visiting Stud[illegible]esearch[illegible]Departm[illegible]Economics
- Investigated[illegible]pari[illegible]trategies t[illegible] equalize risk contributions to understand the impact of their constructions on investment[illegible]

**Galiam Capital LLC** Dec 2011 – Dec 2013
Quantitative Trader, Rese[illegible]ch and Trading Group
- Collaborated with the CEO/Chief Investment Officer in an US equity quantitative algorithmic hedge fund
- Researched alpha generating statistical arbitrage models, ranging from short-term technical signals to long-term sentiment based strategies
- Responsible for full life cycle from research to live trade monitoring to performance analysis; experience including but not limited to:
  - Monitoring market trends and supporting continuous model research and development
  - Identifying areas for risk mitigation by deconstructing exposures using multifactor models

**RockYou** May 2010 – Dec 2011
Senior Software Engineer

**Goldman Sachs** June 2008 – Aug 2008, June 2009 – Aug 2009
Summer Intern

# JULIEN CHANCEREUL

2017 Lincoln Street 94709 Berkeley CA
(510) 646-5043
julien_chanc ereul@m fe.berkele.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate
Project: Forecast S&P 500 volatility using machine learning techniques.

**ENSAE Paristech, Paris, France** **9/12 to 6/14**
Master of Science in Applied Mathematics and Economics (dual degree with the MFE)
Bachelor of Science in Applied Mathematics and Economics

## SKILLS SUMMARY

**Finance** – one year of quantitative analysis experience at a bank and a he[illegible]und.
**Software Development** – C++, VBA, Python, R, Matlab, SAS in Micro[illegible]ft Wi[illegible] & Linux e[illegible]ronments.
**Leadership/Communication Skills** – team leader during academ[illegible]ojects, pres[illegible]t of a st[illegible]ent association.
**Languages** – Fluent in English, Native in French, Fluent in Ge[illegible] Spanis[illegible] basics.

## INDUSTRY EXPERIENCE

**Blackrock, San Francisco, CA** **10/15 to 1/16**
Intern for Model Based Fixed Income Group

**HSBC Bank Plc, London, UK** **6/14 to 2/15**
Analyst in the Corporate Equity Deri[illegible]ading

- Developed a jump-diffusion & [illegible]mp[illegible]ault mode[illegible]itting tool in C++ & VBA on CDS pricing and MC.
- Developed a mutual fund vol[illegible]ity pr[illegible]tool based on MLR with an automated indicators selection algorithm in VBA.
- Created a mo[illegible]ing spreadshe[illegible] volatility capped funds strategies in VBA.
- Helped during d[illegible]-day tasks, e[illegible]y derivatives pricing (options structured products, collateralized loans)[illegible]

**Centre o[illegible]earch f[illegible]conom[illegible] Statistics (CREST), Paris, FR** **9/13 to 6/14**
Year-long a[illegible]mi[illegible]m project on Statistical Arbitrage and Pair Trading

- Worke[illegible]e definition of an optimal pairs trading strategy using Statistics and Econometrics.
- Used of R[illegible]mpute stochastic processes, trading strategies and portfolio NAVs.

**ENSAE Paristech, Paris, FR** **9/13 to 2/14**
C++ academic team project, Database classification using artificial neural network

- Developed a Neural Network classification algorithm in C++ and running through a GUI based on Qt.

Used the OpenCV library to configure the multilayer perceptrons using an error backpropagation algorithm.

**42 Capital, Paris, FR** **7/13 to 9/14**
Quantitative Analyst Intern

- Worked on an asset allocation strategy and defined several market regimes using machine learning algorithms in Python.
- Data analysis on Bloomberg series and modeling with Python 2.7 and numpy, pandas, matplotlib, scikit-learn.

## INTERESTS

Electronic music, DJing, reading, and traveling.

PLACED

# GARIMA SINGH CHANDEL

2100 Channing Way Apt 257, Berkeley, CA 94704

+1 (650) 285 8858 | garimasingh_chandel@mfe.berkeley.edu


## OBJECTIVE

Looking for a full-time quantitative investment position

## EDUCATION

**University of California, Berkeley - Haas School of Business** **March 2015 – March 2016**

Master of Financial Engineering Candidate

- GPA: **3.82/4.0**
- *Projects:*
  - **Citigroup Global Markets, NY**- Group project on *Bond Liquidity and Credit Cycle Dependence*
  - Analyzing **Google Trends data** to model and forecast macroeconomic indicators
  - Monte Carlo simulation of wealth distributions for **asset-allocation** across li[illegible]lliquid asset classes

**Indian Institute of Technology, Delhi** **[illegible]ly 2010 – May 2014**

Bachelor of Technology in Engineering Physics

- GPA: **8.80/10**
- *Thesis* : Developed a **Monte Carlo Simulation** of a light scatt[illegible]g model to *desig[illegible]bidi[illegible]nsor*, with applications in the industry to measure purity of fluids
- Top 7% Academic Merit Award, received 6 times

## SKILLS SUMMARY

- **Finance**
  - Bloomberg Aptitude Test (BAT) s[illegible]re **630 (97th [illegible]entile)**
  - NCFM certification in Financial [illegible] & Risk M[illegible] National Stock Exchange, India
- **Programming** – Java, C++, MAT[illegible]B, [illegible]QL, Pyth[illegible]avaScript, Microsoft Office
- Excellent written and communicati[illegible]kills

## EXPERIENCE

**Echelon Asset Management** [illegible] **October 2015 – January 2016**

*Quantitative Research[illegible]Interns[illegible]*

- Exp[illegible] to wo[illegible] deve[illegible]it models, ABS cash flows and optimizing portfolio of illiquid assets

**FinMechanics I[illegible]P[illegible]te Ltd, Mumbai, India** **July 2014 – March 2015**

*Financial Consultant*

- Consulted larg[illegible]porate clients on management of retail foreign exchange business with non-banking dealers
- Delivered a comp[illegible]ehensive credit risk monitoring system for treasury management employing treasury software, SQL and Excel
- Developed JavaScript and Java based market limit monitoring platform for middle management of Indian banks
- Validated and compared pricing of interest rate swaps across softwares to recommend the best platform

**Saha Institute of Nuclear Physics, Kolkata, India** **May 2013 - July 2013**

*Summer Intern | Econophysics*

- Applied Benford's Law to perform statistical analysis of equities data and inspect the relationship between $\chi 2$ – value and Hurst Exponent
- Established market leading 'sector' across Indian stock index components using financial time series

## INTERESTS

- Biking, literary Classics, traveling, Senior Diploma Holder in Kathak (Indian classical dance)

# IOANNIS (YIANNIS) CHARDALOUPAS

2100 Channing Way, Apt MV-208A, Berkeley, CA 94704
510-499-6969
ioannis_chardaloupas@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** 03/15 - 03/16
Master of Financial Engineering Candidate
- Independent Study: Fast Fourier Transformations in Options Pricing
- Group Projects:
  1) Development of Investment Scoring Model for Startups using Machine Learning techniques
  2) Forecasting Stock Markets with Machine Learning Techniques

**National Technical University of Athens (N.T.U.A.), Athens, Greece** 11/07-11/12
Diploma in Civil Engineering (Structural Engineering) – GPA: 8.24/10. Ranked top 9%
- Developed stochastic optimization algorithm in Matlab, achieving 91.7% reduction

## SPECIALIZATIONS

**R-Programming** – John's Hopkins University, Coursera Course – Achieved high distinction 12/14
**Computational Investing Part I** – Georgia Institute of Technology, Coursera Course – Achieved high distinction
**Machine Learning** – Stanford University, Coursera Course – Achieved high distinction 09/14
**Python** – MIT, EDX Course, Rice University, Coursera Course 07/14
**American College of Greece(DEREE)** 09/13 - 05/14
Concentration in Finance – GPA 3.82/4.0

## SKILLS

C++, Python, Matlab, Octave, R, LaTex, Mac OS
Languages: English (Proficient User, CPE Cambridge University), Greek (Native Speaker), French (moderate, DELF B2)

## WORK EXPERIENCE

**Goldman Sachs,** New York, U[illegible] 10/15-01/16
- **MRMA Derivatives Analysis Group Inte[illegible]**

**MathAidGreece,** Athens, Greece 09/13-03/15
- **Founder** of the educational startup MathAidGreece that offers pro bono online help in mathematics to underprivileged Greek students

**P. Carydis & Partners,** Athens, Greece 05/09 - 11/12
- Structural Engineering Intern at an engineering consulting firm
- Earthquake resistant design of new structures, for hotel in Athens and the retrofit of existing buildings
- Developed software in Python to check of existing structures under dynamic loading
- Acknowledged for the contribution to the publication of 3 scientific papers supervised by NTUA PE P. Carydis

## PRIZES – SCHOLARSHIPS

Price Waterhouse Coopers Scholarship 09/14
Angelopoulos - Clinton Global Initiative University (CGIU) 2014 05/14
National Technical University of Athens Mathematics Contest - 1$^{st}$ Prize 04/08
National Olympiad of Mathematics – Silver medal 02/07

## INTERESTS

Mathematics, Geometry, Poetry, Travelling
Sports: Avid windsurfer, Taekwondo (2nd DAN black belt), Motorized sports (1st prize in go-kart NTUA competition)

**Mingye Chen**
1046 Sierra St., Berkeley, CA 94707
(317)-242-8445
mingye_chen@mfe.berkeley.edu

## Education

**University of California, Berkeley – Haas School of Business** Spring 2015 –2016
Master of Financial Engineering Candidate

**Purdue School of Engineering** August 2013
Master of Science In Electrical and Computer Engineering

**Nanjing University of Posts and Telecommunications** June 2011
Bachelor of Science

## Skills Summary

- **Solid Programming Skills:** C, C++, MATLAB, Python.
- **Proficient in Math:** Probability, Linear Algebra, Statistics, Stochastic calculus, Algorithm.
- **Finance**: Option Pricing, Fixed income, Monte Carlo.
- **Languages:** English, Mandarin.
- Invested in US stock market for one year from March 2014 with a 40% return.

## Team Projects

***Project with CITI: Stochastic Spread and Default Transition***

Current Progress:
- Simulation of stochastic default paths
- Building stochastic transition matrix based on default rate

***Project with BlackRock: When Big Data Meets Over-The-Counter Trading***
- Measure probability of informed trading in low frequency data
- Design trading strategy based on VPIN

## Experience

***Quantitative Financial Assurance Internship*** Oct 2015 – Jan 2016
***Moody's, San Francisco, CA***
- Develop analytics prototypes and benchmarks for testing
- Create test cases, execute tests, analyze testing results and provide summary reports to the project team
- Execute automation test suites, regression tests, and financial testing systems
- Provide 2nd tier support on modeling questions to MA clients

***Research assistant***
***Transportation Active Safety Institute (TASI), Indianapolis, Indiana*** Sep 2012 – Feb 2015

Project with Toyota Collaborative Safety Research Center
- Crash Scenario Design
- Pre-Collision System testing: Data processing and analysis.
- Hardware programming (C++).

Research Study with Driving Safety and Rehabilitation Research Lab Oct 2012 – May 2013
- Data collection and processing.
- Technical Support: Driving simulation scenario programming.

## Publications

- Performance evaluation of routing protocols based on realistic traces from driving simulator. ICUIMC 2014:22
- Studying the effects of distraction and traffic density on the probability of crash and near-crash events in naturalistic environment. IEEE Transaction on Intelligent Transportation Systems 14(3): 1547 - 1555(2013)

# Zhiping Chen

Cellphone: 310.923.4563
Email: zhiping_chen@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate
Industry Projects:
- **Citigroup** | Emerging Market Sovereign and Corporate Betas (team project, team leader)
- **Blackrock** | Topic Detection Algorithms and Event Study Toolbox (team project)

Machine Learning (94.5%, Coursera, May 2014)

**University of California, Los Angeles - Department of Physics & Astronomy** **9/07 to 8/13**
PhD in Physics

**Peking University - School of Physics** **9/03 to 7/07**
Bachelor of Science in Physics

## SKILLS SUMMARY

- **Programming** - Matlab, Python, C++, R
- **Leadership** - co-creator of a successful Kickstarter project; co-founder of a startup company.
- **Machine Learning**
  - Participated two Kaggle contests (one finished at 16/162).
  - Familiar with various machine learning algorithms including CART, Neural Network, Topic modeling/LDA, Gradient Boost and etc.

## EXPERIENCE

**Morgan Stanley, New York, NY** **10/15 to 1/16**
Intern | Fall Associate | Strats within the [illegible]erest [illegible]up

**Lumoto LLC, Los Angeles, CA** **5/13 to 10/14**
Co-founder
- Created a novel device [illegible] panoramic and motion time-lapse photography using 3D printing.
- Ran a successful campaign [illegible] the largest crowdfunding platform, Kickstarter (Project name: Spinpod, fund raised: [illegible]384, number of b[illegible]31, currently looking for a buyer).
- Managed [illegible] mass production and the entire supply chain involving over ten manufacturers.

**Department of Physics & Astronomy at UCLA, Los Angeles, CA** **1/10 to 8/13**
Graduate Student Researcher
- Developed tools [illegible] Matlab to aggregate and preprocess (denoising and interpolating missing data points) large data sets from multi-channel tetrode recordings and position tracking.
- Created algorithms to automatically detect complex patterns and events (Sharp-wave ripples, theta events, etc.) from local field potentials (LFPs) in hippocampal CA1 region.
- Conducted time and frequency domain analysis on multi-channel LFPs. Implemented correlation and regression analysis to investigate the dynamics between hippocampal rhythms and the running speed.

## PUBLICATIONS

1. Chen Z., et al, Optical and electrical properties of single catalyst-free GaAs nanowire, UCLA Electrical Engineering 2009 Annual Research Review, Los Angeles, CA, April 2009
2. Chen Z., Resnik E., McFarland J. M., Sakmann B., Mehta M. R. (2011). Speed controls the amplitude and timing of the hippocampal gamma rhythm. PLoS ONE 6, e21408. (Covered by US News and many other media)
3. Chen Z., Resnik E., Sakmann B., Mehta M. R. The speed dependent microstructure of hippocampal theta rhythm. Soc Neurosci Abstr 2012, 812.03

## OTHER

Passed CFA Level I (Dec 2011)

# ZHUO (BOB) CHEN

2299 Piedmont Ave., Room 560, Berkeley, CA 94720 | z_chen@mfe.berkeley.edu | (408) 410-4707
Holds Green Card

## EDUCATION

**University of California, Berkeley**

Master of Financial Engineering – Cumulative GPA: 3.914 — March 2016
B.S. Business Administration and B.A. Computer Science – Cumulative GPA: 3.950; Quantitative GPA: 4.00 — June 2014

Relevant coursework: Algorithms, Artificial Intelligence, Machine Learning
MapReduce project: process large dataset using Hadoop MapReduce on Amazon's EC2 service
GRE Scores: (Quant: 170/170, Verbal: 170/170, Writing: 5/6)

**BlackRock Group Research Project,** *Berkeley, CA*

*Researcher – project part of MFE program; used matlab* — May '15 to Sept. '15

- Analyzed high frequency TRACE data in the MBS market in search of trading opportunities.
- Explored applying VPIN to the TRACE data set and the accompanying modeling/implementation choices. .
- Reviewed literature concerning VPIN and other metrics.

**Citigroup Group Research Project,** *Berkeley, CA*

*Researcher – project part of MFE program; used matlab* — Mar '15 to Sept. '15

- Applied Monte-Carlo simulation of future default rates and rating transition matri[illegible] predic[illegible]it spreads.
- Modeled the interaction between default rates, rating transition matrices, and c[illegible]spreads.

**CFA Level 1** — Dec. 2014

## SKILLS

**Technical**: Programming (C++, Java, Matlab, Python/Django, SQL, pe[illegible] etc.), UNIX ope[illegible] syst[illegible]icrosoft Office (Incl. advanced Excel)
**Languages:** Native English, Fluent in Mandarin

## EMPLOYMENT

**Citadel LLC.,** *Chicago, IL*

*Quantitative Research Analyst Intern - Long Term Qu[illegible]s Departm[illegible]* — ***Oct' 15 to Jan '16***

- Signal testing of new data sets involving hyp[illegible]sis [illegible]ion, param[illegible]ation, and backtesting.
- Identifying, gathering, and preprocessing new [illegible] sets.

**UC Berkeley Robot Learning L[illegible]b,** *Berkeley, CA*

*Research Assistant; used C++, eigen[illegible]ear algebra pack[illegible]or C++), libsvm (open source Support Vector Machine tools)* — Sept.'13 to Mar. '14

- Co-authored a paper publishe[illegible] the 2014 IEEE I[illegible]ational Conference on Robotics and Automation.
- Dug deep into the u[illegible]ying as[illegible]tions and impl[illegible]tation of trajopt, a robotics trajectory planning system that converges to locally optimal solutio[illegible]nvex [illegible]zation p[illegible]ms by repeatedly solving local convex approximations using quadratic programming.
- Uncovered [illegible]ament[illegible]umptio[illegible]e [illegible]e trajopt model; that the global non-convex problem is locally well approximated by convex op[illegible]tion pro[illegible]s.
- Designed fea[illegible]measu[illegible]g how negati[illegible]eigenvalues of Hessian matrices of cost and constraint functions were as indicators of local non-convexity [illegible]l problem (i.e. how far off the local convex approximations will be).
- Applied numerica[illegible]rentiation techniques to evaluate Hessian matrices.
- Applied machine le[illegible] via a Support Vector Machine to predict the performance of trajopt on different initial trajectories, to improve optimization efficiency[illegible]
- Increased prediction acc[illegible]cy of whether trajopt converges to a successful solution from 80% to 95%.
- Audited and applied graduate level Stanford online classes in Machine Learning, Linear Dynamical Systems, and Convex Optimization, covering topics including Semidefinite Programming, Quadratic Programming, and Linear Programming. (CS229, EE263, EE364A)

**Amazon.com, Inc.,** *Seattle, WA*

*Software Development Engineer; used C++, Java, Perl, Mason, CloudSearch, S3, Git, Shell Scripting* — Aug. '14 to Mar. '15
*Software Development Engineer Intern* — Mar. '13 to Aug. '13

- Deployed retail website feature worth >$75M / year in incremental revenue.
- Designed, implemented, and ran statistically rigorous A/B tests on another retail website feature, culminating in the launch of another retail website feature worth $19M / year in incremental revenue.
- Developed and maintained code serving millions of customers with sub-millisecond latency.
- Redesigned the architecture of the data generation builds behind Amazon's hourly-updated bestseller lists, a system handling hundreds of gigabytes of data in a context where speed was critical.
- Made technical design decisions mindful of the tradeoffs between performance, memory and disk usage, ease of implementation, and maintainability in the context of business needs and constraints.
- Tuned a prototype search ranking algorithm with regard to precision, recall, and other measures of accuracy.

# GENG CHENG

2218 Haste Street, Apt 7
Berkeley,CA 94704

cheng.g@berkeley.edu
510-326-8335

## EDUCATION

**University of California, Berkeley - Haas School of Business**
**Master of Financial Engineering Candidate** **Mar 2016**

**University of Virginia**
**Master of Arts in Economics** **Aug 2013**
**Bachelor of Arts,** Double Major in **Economics & Mathematics;** Minor in History **May 2012**

## PROJECTS

**When Big Data Meets OTC Trading, BlackRock (team of 5)** **Apr 2015 – Sept 2015**

- Measuring liquidity and positioning in the agency MBS market applying metrics developed for exchange traded products

**Stochastic Default and Rating transitions, Citi (team of 5)** **Apr 2015 – Sept 2015**

- Estimate the expected gains and losses on corporate bonds with incorporating stochastic default rates, corresponding recovery rates and stochastic credit spreads

## SKILLS

**Programming Languages:** Matlab, Python, C++, [illegible], [illegible], R

## RELEVANT EXPERIENCE

**Mandara Capital, UK**
**Derivative Trader/Analyst, Trading Department** **Oct 2015-Jan 2016**

**Huatai Securities, Nanjing, China**
**Intern, Financial Derivatives Department** **Sept 2014-Jan 2015**

- Backtested delta neutral hedging strategies and assisted in pricing of structured products
- Used multi-factor models and technical analysis indicators in stock selection strategies

**Intern, Investment Banking Department** **May 2011-Aug 2011**

- Conducted due diligence investigations of client companies and assisted in preparing financial analyses to assist investment decisions on a $200 million acquisition
- Prepared transaction documents used in the transaction process and other materials for marketing, business development and management presentations

**University of Virginia, Charlottesville, VA**
**Research Assistant, Economics Department** **2009-2014**

- Digitalized geographical features using ArcGIS and compiled various data sets
- Utilized literature resources to supplement, organize, and contribute to the databases
- Processed and transformed data sets between databases using statistical techniques as well as regression models; Evaluated economic or statistical relationships in databases

**Research Assistant, Darden School of Business** **2013-2014**

- Collected and validated various forms of data on agriculture resources in Texas
- Analyzed and interpreted data about the correlation between the appearance of the water market and the improved efficiency of agricultural water use

**Horizon Research Consulting Group, Shanghai, China**
**Intern, Group of Real Estate** **May 2013-Aug 2013**

- Collected, compiled and analyzed data from major developers' commercial projects in Harbin; Performed statistical analysis on the trend and opportunities of local competition
- Interviewed clients and prepared ad hoc reports on satisfaction survey in 15 cities

# Chizhao Dai

2333 College Ave, Berkeley, CA 94704
(626) 741-8855 | chizhao_dai@mfe.berkeley.edu
Canadian citizen – Does not require H1B


## EDUCATION

**UNIVERSITY OF CALIFORNIA, BERKELEY – HAAS SCHOOL OF BUSINESS** Berkeley, CA
***Master of Financial Engineering Candidate, GPA: 3.7/4.0*** Mar. 2015 – Mar. 2016

- **Graduate Student Instructor**: C++ Programming and Numerical Analysis
- **Industry Project – Quantitative Trading**: Programmed a trading strategy backtesting application in Matlab to exploit closed-end fund statistical arbitrage for Convergence Investment Management
- **Thesis – Predict Liquidity and Transaction Cost Using Market Sentiment**: Develop an intraday liquidity prediction model and an exit strategy with minimal transaction cost; backtest the strategy using Marketpsych sentiment [illegible] on 100 US equities

**UNIVERSITY OF TORONTO** Toronto, ON
***Honors BASc. Engineering Science, GPA: 3.6/4.0*** S[illegible]2009 – Jun. 2014

- **Thesis**: Non-linear Credit Risk Models for Portfolio Optimization; **Caps[illegible] Design**: [illegible] Tracking [illegible]der Uncertainty

## PROFESSIONAL EXPERIENCE

**MOODY'S ANALYTICS** San Francisco, CA
***Quantitative Research Intern*** Oct. 2015 – Jan. 2016

- Participated in CEO Mark Almeida's project – Predict b[illegible] default using public [illegible]mation and Risk Frontier simulator
- Parameterized probability of default; Invented new risk m[illegible]es to rank b[illegible]s; Improved accuracy ratio from 59% to 88%
- Programmed over 6000 lines of R codes [illegible]ths; Analy[illegible] [illegible]l reports from 1993 to 2015 (200k observations)

**GOLDENWISE CAPITAL MANAGEMEN[illegible]** Toronto, ON
***Quantitative Trader Intern*** Oct. 2014 – Mar. 2015

- Engaged in US equity m[illegible]making and gol[illegible]ation arbitrage; conducted sovereign research and client presentations
- Programmed a gold spread i[illegible]r and an imp[illegible] volatility calculator in Matlab, and two automated market makers in C++

**TORONTO GE[illegible]AL H[illegible]ITAL** Toronto, ON
***Wait Time Data [illegible]st*** Sep. 2012 – Jul. 2013

- Forecast and op[illegible] surgical wait times using R and SAS; presented to the Ministry of Health (Canada) every month
- Created a wait tim[illegible]mization model and automated the patient reconciliation system; reduced operation time by 90%

## LEADERSHIP AND COMMUNICATION

**U OF T FINANCIAL OPTIMIZATION AND RISK MANAGEMENT SOCIETY (FORMS)** Toronto, ON
***Co-Founder and President*** Sep. 2012 – Jun. 2014

- Led a student executive team of 30+, organized 30+ events and attracted 1000+ paying members, a 12-fold increase
- Created FORMS Fund in both quantitative trading and value investing; generated an average annual return of 23.1%

## SKILLS AND INTERESTS

- Languages: English (fluent), Mandarin (fluent), Cantonese(basic), Spanish (basic)
- Programming: R, C++, Matlab, SQL, VBA, SAS, Python
- Interests: Texas Hold'em (competitor), Chess (competitor), Clarinet (school orchestra), Nunchaku (performer)
- Certificate: CFA (level 2 candidate), FRM (passed all exams), Mensa Canada

# Craig M. Dana, Ph.D.

craig_dana@mfe.berkeley.edu, 201-704-3147
1488 El Camino Real, Unit 209, South San Francisco, CA 94080

## Education

**Haas School of Business**
Master of Financial Engineering - *Class President* GPA: 3.49/4.0 Expected: March 2016

- Finance Team Project with Mellon Capital Management:
  *Quantifying mispricing in emerging market sovereign debt*
- Finance Team Project with BlackRock:
  *Term structure modeling*

**University of California, Berkeley**
Ph.D. Chemical Engineering GPA: 3.9/4.0 [illegible]ember 2013

**Rutgers University**
B.S. Chemical Engineering GPA: 4[illegible]0 M[illegible] 2007

## Summary of Skills

- Python, Matlab, C++, R, Bloomberg, Math[illegible]
- Outstanding writing and communication [illegible]s

## Experience

**Associate in Quantitative Analytics[illegible]arclays, [illegible]York** *October 2015 – January 2016*
- Trading book risk

**Postdoctoral Researcher in Biomol[illegible]lar E[illegible]g and Bioinformatics, U.C. Berkeley**
*Researcher, under Douglas S. Clark* *January 2014 – December 2014*
- Developed Py[illegible]-based softwa[illegible]nd applied C-based algorithms to select sets of genes from large public dat[illegible]s
- Lever[illegible]antit[illegible] experimen[illegible] to analyze protein properties, leading to the discovery of a cri[illegible] me[illegible]ism i[illegible]tei[illegible]duction

**NSF Fello[illegible]u [illegible]a Pi Fellow, and Ph.D. student at Energy Biosciences Institute, U.C. Berkeley**
*Researcher, u[illegible] Douglas S. Clark and Harvey W. Blanch, August 2007 – December 2013*
- Conceiv[illegible]d developed a graph-theory-based technique to improve industrial enzymes
- Developed[illegible]atform to engineer the enzymes used to break down biomass, resulting in the discovery of several improved mutants and the advancement of enzyme production technology
- Filed a provisional patent on a key aspect of this platform
- Invented a DNA synthesis technique that circumvents technical hang-ups in standard procedures

**Intern in Market Research, California Clean Energy Fund (CalCEF)**
*Summer 2012*
- Identified and evaluated potential strategic partnerships for client startup company Allopartis
- Presented analyses to CEO and key fund partners at regular meetings

***Awards, Publications, Patents, and Oral Presentations available at: http://www.craigmdana.com***

PLACED

# LIWEI DONG

Cell: 314-828-0812|Email: liwei_dong@mfe.berkeley.edu|Address: 625 West End Way #107, Albany, CA 94706

## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

**University of California, Berkeley - College of Engineering** **8/13 to 5/14**
Master of Engineering in Industrial Engineering and Operations Research

**Case Western Reserve University** **8/10 to 5/13**
Bachelor of Arts in Mathematics and Economics

**London School of Economics and Political Science** **6/11 to 8/11**
Certificates of Completion in Advanced Econometrics and Alternative Investmen

## SKILLS SUMMARY

- **Finance** – over six months of professional experience in equity researc industry a sis in the Chinese market; one year of experience in applied quantitative analys large be ral data e.
- **Software Development** –Matlab, R, C++, Excel VBA.
- **Leadership/Communication Skills** – encourages collaborat com ion of pr .
- **Language skills** – Fluent in English and Mandarin

## INDUSTRY EXPERIENCE

**Millennium Management LLC** **10/15 to 1/16**
Fall intern, Global Macro Trading
- Working directly with portfolio m nd gaini of research and trading in global currency, fixed income, equity, and commod ma
- Build market data infrastructure an velop ding strategies.

**The RLF Capital Management / UC Ber y stone roject, Berkeley, CA** **9/13 to 5/14**
Quantitative Analyst I
- Developed a trading rithm by ana ng Google Trends data and received a return of 250% over a ten-year backt
- Analyz e e of gr bre g technologies on the financial market and monitored the performance of pu trade mpanie
- Studie co red Black-Scholes and GARCH option pricing model with historical price data.

**Shenwan Ho Securities Co., Ltd., Shanghai, China** **10/14 to 2/15**
Assistant Analys
- Performed fun ntal research of renewable power and electric car sector in China.
- Compiled daily news report of Chinese power equipment and renewable energy industry.

**BNP Paribas Equities (Asia) Limited, Shanghai, China** **6/14 to 9/14**
Equity Research Associate Intern
- Developed and updated fundamental equity valuation models for companies in both renewable energy industry and environmental protection industry.
- Gathered and analyzed data, using Bloomberg and Wind, to develop an industry vision.

**Case Western Reserve University, Cleveland, OH** **9/12 to 5/12**
Research Assistant for the Department of Banking and Finance
- Studied bootstrapping and interpolation methods for yield curve construction.
- Programmed VBA code for yield curve construction by implementing Nelson-Siegel method and forward monotone convex splines method.
- Collected data of Repo general collateral rates and par bond yield by using Bloomberg terminal and Finra.

## INTERESTS

- Traveling, hiking, playing basketball, piano, and gaming.

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# YIRAN DUAN

6401 Shellmound Street, Apt 8201, Emeryville, CA 94608
+1(510)660-1898 yiran_duan@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/2015 – 3/2016**
Master of Financial Engineering

- **Industry Team Project**
  Worked with BlackRock on applying machine learning techniques to analyze corporate files and find optimal trading strategies in Python and R
- **Rotman International Trading Competition**
  Participated in the competition on behalf of the University of California, Berkeley

**The University of Hong Kong** **9/2010 – 6/2013**
Bachelor of Science in Quantitative Finance

## SKILLS SUMMARY

- **Qualifications** – CFA level 1; FRM Part 2
- **Programming** – C++, Java, VBA, Python, SQL, R, Matlab, Bloomberg Terminal
- **Languages** – Fluent in English, Mandarin and Cantonese

## EXPERIENCE

**Credit Suisse, Hong Kong** **10/2015 – 1/2016**
Equity Derivatives Structuring – Internship

- Developed an Excel application for a structured product of Credit Suisse to automatically update market data, calculate monthly performance, and generate PowerPoint presentations for different clients
- Initiated trading strategies based on technical indicators of China's stock market, collected and cleaned relevant data from Bloomberg, and programmed a set of models for back-testing
- Designed and constructed a control panel to manipulate, automate and supervise daily business activities including examining data validity, generating analytical reports, and sending important warning signals
- Conducted research into preferred stocks by analyzing theoretical factors influencing their price, computing empirical correlations, and discussing the effectiveness of possible hedging solutions
- Prepared portfolio-holding reports for clients and managed shared documents for the structuring team

**Societe Generale Corporate & Investment Banking, Hong Kong** **9/2013 – 9/2014**
Risk & Valuation, Equity Derivatives Trading – Full-time

- Developed a financial model to automatically collect intraday stock prices, analyze the valuation discrepancy, update PnL databases, and generate analytical reports to High Frequency Trading Desk
- Programmed a model in VBA to integrate the information of listed options, compute position limits of different trading desks, and send out warnings of limit breaching to managers
- Initiated and completed a project to improve the functions, accuracy and stability of a core model to estimate funding consumption for Delta One Trading Desk
- Generated intraday PnL and risk analysis reports for the trading floor, detected errors and discrepancy in daily valuation, disclosed potential risks and recommended practical solutions to traders
- Managed databases of trading desks in SQL to achieve data immediacy, reliability, and continuity

**American International Assurance Company, Limited, Hong Kong** **6/2012 – 8/2012**
Risk Management Department – Internship

- Developed a credit rating model, a cash flow consolidation model, and several applications for risk teams
- Undertook a project to enhance the credit spread estimation of a CDS pricing model with a new method

## INTERESTS

- Trading stocks in China’s market, tennis, table tennis, reading

# BRIAN C.H. FANG

CHUNHUI_FANG@MFE.BERKELEY.EDU • 646-703-3928 • 2455 HILGARD AVENUE, APT. 12 • BERKELEY, CA 94709

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## EDUCATION & HONORS

**UNIVERSITY OF CALIFORNIA, BERKELEY – HAAS SCHOOL OF BUSINESS** BERKELEY, CA
Master of Financial Engineering *Mar. 2015 – Present*

**CITY UNIVERSITY OF NEW YORK HONORS BARUCH COLLEGE – ZICKLIN SCHOOL OF BUSINESS** NEW YORK, NY
Bachelor of Business Administration, *magna cum laude*, December 2012 *Aug. 2008 – Dec. 2012*
**GPA:** 3.76 | **Major** in Finance; **Minor** in Mathematics and Psychology | **Honors:** Dean's List, Spring 2009 – Spring 2012
**Actuarial Exams**: Exam P/1 Passed March 2013; Exam FM/2 Passed June 2013

**COLUMBIA UNIVERSITY – SCHOOL OF CONTINUING EDUCATION** NEW YORK, NY
Postbaccalaureate Studies: Ordinary Differential Equations, Linear Algebra, Partial Differential Equations *Jul. 2014 – Dec. 2014*

## EXPERIENCE

**BLACKROCK** SAN FRANCISCO, CA
*Scientific Active Equity Intern* *Oct. 2015 – Jan. 2016*

**EUTHENIA CAPITAL** NEW YORK, NY
*Research Analyst* *[illegible]r. 2014 – Dec. 2014*

- Conducted industry research to identify key success factors for pros[illegible]ve start-u[illegible]panies
- Sourced and performed preliminary analysis on the startup's ma[illegible]ment, traction, [illegible] an[illegible]ancials

**7PARK DATA** NEW YORK, NY
*Data Analyst* *Apr. 2014 – Sept. 2014*

- Restructured the application mapping algorithm wit[illegible]greSQL and [illegible]on for [illegible]oid mobile dataset to capture user engagement intelligence across all geographical re[illegible]s
- Built relational database models to relocate the ent[illegible]atabase from 1010d[illegible] Amazon Redshift
- Refined the daily consumer spending Quantitative [illegible]tic reporting [illegible]thod to compute metrics and discern abnormality

**GRESHAM RISK PARTNERS** NEW YORK, NY
*Quantitative Analyst Intern* *Nov. 2012 – Dec. 2013*

- Implemented logistic regression defau[illegible]odel i[illegible]tify significant factors for CCAR stress testing
- Differentiated and prepared data sets o[illegible]rt[illegible]-back[illegible]securities with Python and VBA to assist the analysis of these securities' performa[illegible]and impact on th[illegible]t portfolio
- Automated the uploa[illegible]odel to reduc[illegible]operational time of data into the Oracle schema from seven to three days

**BANK OF CHINA, US[illegible]** NEW YORK, NY
*Operations Inte[illegible]* *May 2011 – Dec. 2011*

- Hand[illegible]und tran[illegible], remitt[illegible] account applications

## EXTRACURRICU[illegible] AC[illegible]VITY & LEADERSHIP

**MFE BERKELEY TR[illegible]G COMPETITION** BERKELEY, CA
*2nd Place Winner* *Sept. 2015*

- Designed and exe[illegible]d trading strategies for five independent cases – Algorithm, Commodity, M&A, Option, Price Discovery

**UBELONG** CUZCO, PERU
*Volunteer & Recipient of the President's Volunteer Service Award* *Dec. 2011 – Jan. 2012*

- Organized recreational activities for malnourished children and assisted local initiatives at the Center of Nutritional Rehabilitation in checking the children's nutritional status

**JP MORGAN CHASE & CO. INTERNAL AUDIT CASE STUDY COMPETITION** NEW YORK, NY
*1st Place Winner* *October 2011*

- Analyzed business model and scrutinized the customer experience throughout the life cycle of a loan
- Conducted risk evaluations from a customer's perspective and identified operational controls to help mitigate those risks

## SKILLS & INTERESTS

- **Language skills:** Native in Cantonese and Mandarin Chinese; experienced in translating between English and Chinese
- **Programming:** Bloomberg, C++, Python, R, SQL, VBA
- **Interests:** Coffee tasting, collecting limited-edition sneakers, kickboxing, reading, singing, traveling

# Rong (Hannah) Fu

14820 Redmond Way Apt 127, Redmond, WA 98052 • 510-610-3263 • rong_fu@mfe.berkeley.edu

Canadian Citizen


## Education

**University of California at Berkeley- Haas School of Business** Berkeley, CA

*Master of Financial Engineering* Expected Mar 2016

- Hedge fund, Domeyard, "Statistical Approach for Event-Driven Trading Signal Detection Model"

**University of Toronto** Toronto, ON

*Honours B.A.Sc. in Engineering Science* June 2014

- Thesis project "Finite difference methods to price American put options"
  - Used numerical methods to solve LCP discretized by finite difference methods by MATLAB
  - Discovered the error convergence rates among PSOR, Reduced space, Penalty, and front fixing methods
- Capstone project "Index tracking model"
  - Constructed dynamic programming model to form portfolio mimicking popula y MATLAB
- Engineering robot design project, "Fully autonomous, sensing, real time controlle dispe obot"

**Charted Financial Analyst Level I** Dec 2013

**Financial Risk Manager Part I, Part II** M 2013, Nov 2014

## Skills

- **Software Development**: C++, Python (NumPy, SciPy, Pandas) ATLA KSH, S IT
- **Finance**: Over three years of software development expe e in come and equity products
- **Languages**: Professional proficient in English; Nativ Mandarin; ersant Japanese; Basic in Korean
- **Mathematics**: Stochastic Calculus, Linear Algebra, bability Theory eries Analysis

## Experience

**Standard & Poor's Rating Services** New York, NY

*Structured Finance, Quantitative Analytics R asso* Oct 2015 - Jan 2016

- Research modeling approaches and the esti ion o eters of credit spread, interest rate, and FX simulation

**Bank of Nova Scotia** Toronto, ON

*Market Risk Measurement – M l development* May 2014-Mar 2015

- Performed numerous statisti dies on PCA ed Factor model for Economical Capital reserve using Python
- Enhanced the data pr algor n the risk m l for CDX, and other credit products using Python/C++
- Designed and im n eq futures factor VaR model for equity trading desks via C++ independently

**Toronto Hydr** Toronto, ON

*Engineering intern* Sept 2012-Aug 2013

- Designed and crea ss database using VBA/SQL which expedite, improve financial budgeting process
- Monitored the status 00M capital projects; identified schedule/cost non-conformances changes using Access

**University of Toronto** Toronto, ON

*Research Assistant* May 2012-Aug 2012

- Implemented a self-similar model to analyze stock prices and High Frequency Trading stock behaviors
- Constructed a database to store data from both the finance and health care areas by SQL and MATLAB

**University of Toronto** Toronto, ON

*Research Assistant* Sept 2011-Apr 2012

- Applied regression model to discover the pulsating behaviors of variable stars using Time Series analysis

## Publications

- Percy John, and Rong Fu, "Pulsation Period of Hot Hydrogen-Deficient Star MV Sgr", the journal of AAVSO, 2012
- "Studies of R Coronae Borealis Stars", poster paper at the Canadian Astronomical Society annual conference, 2012

## Awards and Interests

- Canadian Mathematics Olympiad National Prize
- China Hubei Provincial Mathematics Olympiad First Prize

PLACED

# Lingfeng Gao

735 West End Way, Apt 305, Albany, CA 94706
734-730-1989
lingfeng_gao@mfe.berkeley.edu
U.S. Permanent Resident


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## EDUCATION

**University of California, Berkeley - Haas School of Business**
Master of Financial Engineering Candidate, **GPA: 3.87/4.00** — **3/15 to 3/16**
**Citi Credit Quantitative Analysis Project**: Sovereign Bond Relative Value Trade (Team of 5) — **4/15 to 10/15**

- Developed a probability default based trading strategy of sovereign bonds that offers a higher return than World Government Bond Index (WGBI) with a higher Sharpe ratio.

**Implied Volatility from Market Micro-structure** (Team of 3) — **7/15 to 10/15**

- Modeled market orders as put/call options to improve the GARCH model for stock volatility forecasting.

**University of Michigan**
M.S.E in Electrical Engineering, **GPA: 3.9/4.0** — **9/10 to 4/12**
B.S.E in Naval Architecture and Marine Engineering, **GPA: 3.7/4.0** — **9/08 to 4/10**

**CFA Level 1** — **6/14**

## SKILLS SUMMARY

- **Finance** – Experience in strategy research, trading system [illegible] financial data processing and back office systems design at a quantitative hedge fund. Un[illegible]anding [illegible]ex arbitrage, high frequency trading.
- **Software Development** – Python, MATLAB, C# [illegible] MySQL, C, La[illegible]

## EXPERIENCE

**Sun Trading LLC, Chicago, IL** — **10/15 to 1/16**
Intern

**Water Valley Capital Management, H[illegible] Kong** — **7/14 to 1/15**
Intern

- Designed a lead-[illegible]spotter of the [illegible]PI index using buy/sell pressure from order book bid-ask data, reducing delta hedg[illegible]t and variabi[illegible] Developed an intraday trading strategy based on the spotter.
- Developed [illegible]nt d[illegible] python bac[illegible]sting platform capable of simulating high-frequency data.
- Back t[illegible] va[illegible] strate[illegible] on [illegible]a Commodity Futures, optimized parameters via statistical analysis.
- Crea[illegible] frame[illegible]k to ai[illegible] arbitrage trading by providing real-time mispricing and basis, with front end pu[illegible]ive[illegible]d using Reuters API and back end downloading static info using Bloomberg API.
- Implemen[illegible] back office system that automates daily deal validation, provides interface for the middle office bookin[illegible]d calculates portfolio risk parameters.

**Cummins Inc., Colum[illegible]bus, IN** — **6/12 to 6/14**
Senior Software Engineer

- Led a cross-functional team to create new features for the anti-theft system. Delivered software two months under deadline, and managed software testing and integration.
- Led a team of five for a Six Sigma project to optimize software development process. The project yielded $200,000 in annual savings and reduced software development time by 80%.

## PUBLICATIONS

Gao, Ghaemi, Sun, 2011, "Nonlinear Adaptive Model Predictive Control for Ship Path-Following Using Parametric Neighbouring Extremal Approach", 11th International Conference on Fast Sea Transportation, Honolulu, Hawaii.

## INTERESTS

- Guitar, drum, and photography. Hosted a guitar video channel with more than 800,000 views

# JOHN BRODIE GAY

2299 Piedmont Avenue, Berkeley, CA 94720-2320, Unit 767
510.388.4024
john_gay@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 - 3/16**
Master of Financial Engineering Candidate

**University of California, Berkeley - College of Engineering** **8/10 - 5/14**
Bachelor of Engineering Physics

**BAT: Ranked Top 5 in the Americas (4/15), Passed CFA Level 1, Earned Bilingual IB Diploma (French/English)**

## SKILLS SUMMARY

- **Technical Knowledge** – Asset and derivative pricing, machine learning, co[illegible]tion, natural language processing, patent drafting and litigation, large-scale database searchi[illegible]
- **Programming** – MATLAB, Python, AMPL, C++ and R.
- **Communication** – Wrote stock-pitch articles for Seeking Alpha [illegible]tured [illegible]ergraduate [illegible]el coursework.
- **Languages** – English and French.

## EXPERIENCE

**Goldman Sachs, New York City, US** **10/15 - Present**
Financial Institutions Group Quantitative Intern

**J&J Investments** **7/13 - Present**
Executive Partner and Cofounder
- Incorporated a real estate firm d[illegible] studies.
- Invested in single-family homes a[illegible]ss [illegible], MS and [illegible]troit, MI.
- Assembled and directed managem[illegible]t team[illegible]th locations to take over day-to-day operations.

**Hill & Schumacher, Pa[illegible]t Agency, Toro[illegible]ON, Canada** **6/11 - 9/14**
Patent Agent Apprentic[illegible]
- Drafted an[illegible]ated [illegible]nts spanni[illegible] the fields of astronautics, solid-state physics, biochemistry and comput[illegible]
- Con[illegible]d exte[illegible] natur[illegible]age prior-art searches to report novelty and inventiveness of patents.
- Develo[illegible] the i[illegible]llectual pro[illegible]erty portfolio for Openfolio©, a financial social network start-up.

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## ACTIVITIES

**Capital Investmen[illegible] Berkeley, Berkeley, CA, USA** **3/13 - 3/14**
Portfolio Director of [illegible]tudent-run Investment Club
- Directed all trade executions for the $50k portfolio and actively maintained diversification and beta targets.
- Achieved a rate of return of 25% during my term as portfolio director (vs. S&P 500 return of 21%).

**Sigma Pi Fraternity International, Berkeley, CA, USA** **12/12 - Present**
Treasurer of the Alumni Board (current), Financial Chair of the Fraternity (past)
- Enforced dues collections of $150k/year, drafted the annual budget and paid expenses.
- Reincorporated the housing board and eliminated a long term tax liability by refinancing the mortgage.

## RESEARCH

"*Bid-Ask Spread Implied Volatility,*" an empirical study of information content stored in the high-frequency market microstructure for volatility estimation and forecasting.

# VIDUR GOEL

945 Ohlone Ave., Apt. 959, Albany, CA 94706

510.499.7504, vidur_goel@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**

*Master of Financial Engineering Candidate*

– Predicting ROE changes using SEC filings text (Project with Citigroup)
  – Scanned SEC filings of S&P 500 companies to extract features using Python's natural language processing
  – Used deep learning tools like bag of words and doc2vec to extract features from filings
  – Implemented gradient boosting machine to train the sample data on next quarter up/down move in ROE

**Indian Institute of Technology, Kanpur, India** **7/08 to 5/13**

*Master of Science (5 year integrated) in Mathematics and Scientific Computing*

– Statistical arbitrage trading: Pairs trading using PCA
  – Technique based on a related paper on 'Statistical Arbitrage in the US Equities Market' published in CIMS, NYU

**CFA Level I Passed** **12/14**

## SKILLS SUMMARY

- **Finance** – Credit Risk modelling, Time Series Analysis, Statistical [illegible]itrage Tradin[illegible]
- **Technical Skills** – C++, Python, MATLAB, R, VBA, Excel, SAS, S[illegible]
- **Leadership/Communication skills** – Captain of Institute C[illegible]ket t[illegible]esented a white paper at Deutsche Bank

## EXPERIENCE

**Morgan Stanley, London** **10/15 to 12/15**

Strategies and Modeling

Credit Strats Desk Fall Associate

**Credit Suisse, Mumbai, India** **2/14 to 3/15**

*Analyst, Credit Risk Management*

- Developed factor mode[illegible]to assign Proba[illegible] Default and Ratings to counterparties under IB/PB by choosing relevant quantitative a[illegible]alitative facto[illegible]using R)
- Reviewed vendor rating m[illegible]s for Broker/[illegible]lers (B/D), NBFIs and Non-Life Insurance (NLI) portfolios
- Estimated im[illegible]D, NB[illegible]d NLI m[illegible]els on RWA; achieved a reduction of 18% in RWA in NLI portfolio

**Imperial Colleg[illegible]ndon [illegible]esearch In[illegible]ern** **5/12 to 7/12**

*Title: Applications [illegible]staff-Schwartz algorithm under the guidance of Prof. Mark Davis*

- Developed Risk [illegible]gement techniques incorporating behavioral factors like sentiment, herd behavior (MATLAB)
- Developed algorith[illegible]ing Monte Carlo based approach, similar to Longstaff-Schwartz algorithm
- Priced European call option and solved Heat Equation, by identifying the correct basis function in algorithm

**LaBRI, University of Bordeaux I, France – Research Intern** **6/11 to 7/11**

*Title: Designing of WebCrawler and Backlinks Plug-ins in Tulip under the guidance of Prof. Maylis Delest*

- Studied functionalities of Tulip, an information visualization software written in C++ language
- Revamped WebCrawler plugin to extract URLs on web and added features like crawling depth, banned domains
- Designed Backlinks plugin which extracted backlinks for the input URL from information on Yahoo Site Explorer

## ACHIEVEMENTS AND INTERESTS

- Name published in Timothy Crack's book: Basic Black-Scholes (3rd edition), recognized for finding an error in book
- National Cyber Olympiad, 2008 (Rd1): Awarded Gold Medal for securing All India Rank 4
- Playing cricket, dancing and teaching IGCSE Math to school kids

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**DARON LEIGH GOLDEN**
2299 Piedmont Ave, Berkeley, CA 94720
daron_golden@mfe.berkeley.edu
+1 510-962-1046

## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/2015 to 3/2016**
- Master of Financial Engineering Candidate – **Cumulative GPA: 4.0**
- VP, Financial Engineering Student Association (FESA)

**University of Cape Town (UCT)** **2/2011 to 12/2014**
- Bachelor of Business Science, with distinction – **Rank: $1^{st}$**
- Concentrations: **Statistics & Actuarial Science**

## SKILLS

- Strong Matlab, R, Python and LaTeX skills. Knowledge of VBA, C++, Java, SQL
- Machine Learning (Stanford University via Coursera).
- Active portfolio management, asset backed securities, logistic regression, Bayesian statistics, backtesting, optimization
- Broad and rigorou[illegible]ing in statistics, economics, mat[illegible] finance
- **Award-win[illegible] research** [illegible] Peregrine Securities, a[illegible]vider of e[illegible]ution and tradi[illegible]roduct[illegible]
- O[illegible]anding oral a[illegible]ritten [illegible]munication [illegible]s. Nativ[illegible] English[illegible]

## ACADEMIC PROJECTS

**Haas School of Business** | Asset Backed Secu[illegible]s project **9/2015 to 9/2015**
- "Using location-based diversification of the lo[illegible]pool to maximize t[illegible]mount of AAA paper"

**Peregrine Securities** | Finance rese[illegible]ch project **3/2014 to 10/2014**
- "Improving portfolio allocation [illegible]ovarianc[illegible]ring: An empirical study of the South African equity market" Tools: sh[illegible]age, [illegible]m matrix theory, PCA, regularization, MV optimization
- Discovery Prize for the **Best Hon[illegible] proj[illegible]** [illegible]uarial Science at a South African university

## EXPERIENCE

**Goldman Sachs** | Inter[illegible]nancial Insti[illegible]ns Group **10/2015 to 1/2016**
- Provid[illegible] and [illegible]anage[illegible]t solutions to financial institutions

**Deloitt[illegible]tern** | A[illegible]rial an[illegible]nce Solutions **1/2014 to 2/2014**
- Autom[illegible] m[illegible] point file construction for valuations using DCS, a proprietary language
- Perform[illegible]ensive data validations and prepared findings for clients

**Momentum** | In[illegible] **7/2013 to 7/2013**
- Executed a de[illegible]d benefit pension plan member transfer

**Ernst & Young** | Intern **7/2011 to 7/2011**
- Worked on databases using SQL and conducted independent research

## ACHIEVEMENTS

- Dean's Merit List: 2011-2014
- Highest GPA in undergraduate class
- Ten first place class medals at UCT
- Economics Research Southern Africa Prize
- Allan Gray Competition for best Business Science students at UCT: $1^{st}$ place
- Western Cape Matric (school leaving) results: $9^{th}$ place from over 45 000

## OTHER

- **Passed CFA Level I**
- Tutor (TA) for Micro- and Macroeconomics both privately and for the University of Cape Town
- Enjoy swimming, playing piano (jazz and classical), and hiking

# ELENA GORSKAYA, CFA

1111 J Street, Davis, CA 95616
631.875.5561
elena_gorskaya@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** March 2015 - March 2016
Master of Financial Engineering Candidate
Team project with Citi: “Sovereign Bond Relative Value Trade"
Team project with Blackrock: “Empirical estimation of convexity in the agency MBS TBA market”

**New Economic School, Russia** September 2005 - June 2007
Master of Economics

**Moscow State University, Russia** September 2001 - June 2006
Diploma in Mathematics
- Summa Cum Laude. Areas of expertise: Probability Theory and Statistics.

## SKILLS SUMMARY

- Skilled quantitative analyst experienced both in statistical analysis and fixed income investment management.
- Proficient in C++, VBA, Matlab, Python (numpy/p[illegible]), S[illegible]
- Languages – Fluent in English and Russian.

## INDUSTRY EXPERIENCE

**Morgan Stanley, New York** October 2015 - December 2015
Strategies and Modeling, Bank Resour[illegible]ment F[illegible]ciate Intern
- Use C++ to improve pricing of inte[illegible] rate [illegible]ions.

**Sberbank Asset Management ($4bn AUM), New York** November 2012 - October 2014
Quantitative Analyst, Portfolio Management Group
- Performed quantitative investment research for fixed income strategies with a focus on asset allocatio[illegible]cy a[illegible]terest rate hedging, risk management and performance analysis.
- New pro[illegible]s dev[illegible]ment[illegible]ed analytical framework for leveraged high yield fund and struct[illegible] fixed [illegible]ome fu[illegible]tes.
- Designed a[illegible]m[illegible]ented multiple quantitative research client requests, including liquidity analysis, [illegible]rofile, stress testing and scenario analysis.

**Troika Dialog Asset Management ($4bn AUM), Moscow, Russia** October 2006 - November 2012
Quantitative Analyst, Portfolio Management Group
- Quantitative research for fixed income strategies with a focus on Russia and CIS corporate bonds (IG and HY)
- Developed and maintained pricing models/tools for new fixed income products (credit derivatives, structured notes). Designed pricing model for $1bn bond-backed CDO (pioneer product for Russian market).
- Used SQL and VBA to clean/parse raw datasets for further modeling tasks

**Troika Dialog, Moscow, Russia** June 2006 - August 2006
Intern - Equity Derivatives Desk
- Build Excel/VBA templates to assist traders with producing daily P&L reports

## INTERESTS

- Volunteering - served as an environmental volunteer on a project in the United Kingdom and as a summer teacher at an orphanage in Russia.
- Hobbies – art and opera

# Yuan Yuan (Edwina) Gu

(510) 610-3061 – yuanyuan_gu@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley:** Masters of Financial Engineering Mar. 2016

- **Passed all 3 levels of CFA,** SOA exam P (Probability) and SOA exam FM (Financial Mathematics)
- **Independent Study on Weather Derivative:** Analyze, compare and extend existing CDD/HDD based weather options
- **Independent Paid Project on Pricing Forward Contracts:** Built a 20-year diesel fuel pricing model and a 20-year LNG pricing model and wrote a 30 page report on model for contract negotiation.
- **Mellon Capital Academic Team Project:** evaluating sovereign risk in developing country's local currency bonds (with 3 other MFEs)

**University of Waterloo:** B. Math - Actuarial Science and B.BA – Finance wit stinction Jun. 2012

- Double degree program in conjunction with Wilfrid Laurier University

## SKILLS SUMMARY

- Finance: Modeled energy forward curves, forecasted cu mer u nd utility ra s
- Communication/Leadership: prepared drafts for p release, rim te leader for residential structuring at Just Energy.
- Programming: SQL,R,MATLAB, R, Visual Basic, C

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## RELEVANT INDUSTRY EXPERIENC

**Leith Wheeler**, Vancouver Canada

Application Support Analyst Oct. 2015 – Jan. 2016

- Will be investigating, expl and implem ng new initiative
- Will be working on a researc ject involvi sentimental data analysis and price trends.

**Just Energy,** Mis auga ada

Product Structurin d Mar Analytic enior Analyst Apr 2012 – Mar. 2015

- Used optimizatio d to design time-of-use power products that reduced customer attrition rate
- Analyzed energy using regression to support hedge recommendations that would maintain competitiveness durin RCOT summers and ISO-NE winters.
- Researched market fundamental to build improved factor based cost models for pricing all Just Energy's contracts in 19 different markets
- Was promoted in 2014. Acted as a Business side leader on a project that improved transparency and accuracy in the financial forecasting and budget reporting system

**Canada Pension Plan Investment Board**, Toronto Canada

Trading Strategist Intern Jan. 2010 – Apr. 2010; Jan. 2011 – Apr. 2011

- Worked on an Ornstein-Uhlenbeck based term structure model and applied it to CDS and Interest Rate Swap to take advantage of possible arbitrage opportunities
- Analyzed the effects of weather derivatives on the agricultural industry for strategic planning purpose

# HRACHYA HARUTYUNYAN

405 Red Oak Avenue, #202, Albany, CA 94706, USA
(510) 646-5279
h_harutyunyan@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

- Finance Team Project:
  *Estimating Implied Volatility Using Market Microstructure Data.*

**Yerevan State University** **9/03 to 6/12**
PhD/MS/BS in Mathematics

## SKILLS SUMMARY

- **Finance** – over five years of portfolio management experience at inves[illegible]nt firm a[illegible]tual funds.
- **Programming languages** – MatLab, C++.
- **Leadership/Communication Skills** – managed an investment t[illegible]/comp[illegible] projects.
- **Languages** – Fluent in English, Russian, Armenian (native).

## EXPERIENCE

**BlackRock, San Francisco, US** **10/15 to 01/16**
Internship: Scientific Active Equities (SAE) Departm[illegible]

**Capital Asset Management, Yerevan, Armenia** **12/09 to 02/15**
CEO **8/14 to 02/15**

- Implemented the management of [illegible] company [illegible]g mut[illegible]nd mandatory pension funds.
- Led a team of fifteen individuals.

Fund Manager **10/12 to 08/14**

- Managed a mutual fund with asset[illegible]ou[illegible]S$[illegible]llion investing mainly in fixed income securities.

Portfolio Manager/Inv[illegible]ent Advisor **12/09 to 10/12**

- Managed a corpora[illegible]ond portfoli[illegible]elivered investment advisory services to institutional and retail clients.

**Yerevan [illegible]e Unive[illegible]y/AYB [illegible] Hub, Yerevan, Armenia** **1/10 to 12/14**
Lecturer

- Delivere[illegible]s on probability, statistics, math analysis, calculus, geometry.
- Co-manage[illegible]ional math team of RA representing the country in the IMOs (International Mathematical Olympiad).

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## INTERESTS

- Science (author of more than 10 articles in stochastic and integral geometry), running, playing football, solving Rubik's cubes.

## RECENT PUBLICATIONS


- H. S. Harutyunyan, V. K. Ohanyan, "Orientation-Dependent Section Distributions For Convex Bodies", Journal of Contemporary Mathematical Analysis - Springer, Vol. 49, No. 3, pp. 3-24, 2014.
- H. S. Harutyunyan, N. G. Aharonyan and V. K. Ohanyan, "Random copy of a segment within a convex domain", Journal of Contemporary Mathematical Analysis - Springer, Vol. 45, No. 6, pp. 348-356, 2010.
- H. S. Harutyunyan, V. K. Ohanyan, "Chord Length Distribution Function for Regular Polygons", Advances In Applied Probability (SGSA), Vol. 41, No. 2, pp. 358-366, 2009.
- W. Gille, H. S. Harutyunyan and N. Aharonyan, "Chord length distribution of pentagonal and hexagonal rods: relation to small-angle scattering", Journal of Applied Crystallography, No. 42, pp. 322-328, 2009.

Olivier HERBOUT
International House, 2299 Piedmont Ave., Room 701, Berkeley, CA 94720
(845) 248-4027 – olivier_herbout@mfe.berkeley.edu

## Education

**University of California Berkeley** – Berkeley, California 03/15 – 03/16

**Master of Financial Engineering**

- *Relevant courses:* Empirical Methods in Finance, Investments and Derivatives, Introduction to Stochastic Calculus, Derivatives: Quantitative Methods, Fixed Income Markets, Credit Risk Modelling, Optimization models in Finance, Equity and Currency Markets.
- *Project:* Forecast volatility using machine learning techniques

**Ecole Centrale Paris (ECP)** – Paris, France 09/12 – 06/14

**Master of Science in Applied Mathematics**

- *Relevant courses:* Advanced Statistics, Random Modelling, Financial Mathe[illegible]s, Econ[illegible], Corporate and Accounting Finance
- *Projects:* Developed a smart app that proposes a shopping list adapte[illegible] to yo[illegible]eds at the [illegible]st price
  Created a robot crawler in Python that takes item prices [illegible]uperma[illegible]ebsites

**Bachelor of Engineering (GPA: 3.84)**

**Preparatory Classes, PCSI/PC*, Lycée Henri IV** – Paris, [illegible] 09/09 – 06/12

Intensive preparation in math and physics for the entrance [illegible]ms to Grand[illegible]coles ([illegible]A: 3.91)
**Ranked in the top 2% out of more than 6000 candidat[illegible]t the national [illegible]exam**

## Skills

**Programming:** Python, R, VBA
**Languages:** Fluent in English, French an[illegible]panis[illegible]

## Work Experience

**Intern, Goldma[illegible]** NY, [illegible]w Yo[illegible] 10/15 – 01/16

**Strats Intern in [illegible]GSAM[illegible]ision**

**Quantitative Hedg[illegible]und Intern, Panorama Partners** – NY, New York 06/14 – 02/15

**Built and Developed LE[illegible]ption trading strategies using VBA**

- Recreated missing data, implemented different techniques such as backtesting and Monte Carlo
- Improved these strategies doing clustering and focusing on VIX level
- 40,000 options continuously analyzed

**Optimized and automatized Portfolio Management**

**Summer Intern, Octoplus** – Paris, France 06/13 – 08/13

- Designed part of the web app in HTML and CSS for this start-up specialized in the mobile payment
- Tested prototypes and debugged client monitors

## Interests

**Judo** since 1995

Black Belt (1st Dan) – Intensive practice
Junior France Team Champion (2008), UGSEL France Champion(2007), Paris Champion (2009, 2007, 2005)

# Grégoire JARZAGUET

2410 Dana Street, Apt. D, Berkeley, CA 94707
gregoire_jarzaguet@mfe.berkeley.edu | +1 510 717 6841


## EDUCATION

**University of California, Berkeley – Haas School of Business** — **Berkeley, CA**
*Master of Financial Engineering* (GPA: **3.86/4**) — March 2015 – March 2016

**Washington University in St. Louis – Olin Business School** — **Saint Louis, MO**
*Master in Business Administration – Exchange student* — January – May 2014

**Université Paris-Dauphine** — **Paris, France**
*Magistère BFA (Banking, Finance, and Insurance)*
Master in Economics in Banking, Finance and, Insurance — 2014
Degree in Applied Economics and Financial Engineering (**15/20 – 1st** over [illegible] students) — 2012
*Bachelor in Economics* — 2011
*Summa cum laude* (**16/20** – Ranking: **4th** over 658 students)

## SKILLS

**Language skills:** French (Native), English (fluent: TOEFL 11[illegible], [illegible]MAT 730/[illegible]), Spanish
**Computer skills:** Python, VBA, C++, Matlab, R, and SQL

## INTERNSHIP EXPERIENCE

**JP Morgan, New York City, USA** — **October 2015 – January 2016**
*Intern, Firm-Wide Market Risk*

**SPGP [Hedge Fund], Paris, France** — **September 2014 – February 2015**
*Intern, Asset Manager and Trader Assistant*
- Developed trading tools to analyze market opportunities and monitor option risks for the trading desk
- Financial analysis of [illegible] cap and IPO companies with DCF, DDM, and multiples valuations
- Back-tested and implemented quantitative hedging strategies

**ETHIEA Gestion [Asset Management Boutique], Paris, France** — **July 2013 – September 2013**
*Summer Internship, Financial Analyst*
- Analysis of [illegible]ics and behavior of firms related to long term investment positions
- Synthesis of [illegible] and half-year result presentation meetings of mid cap and large cap firms

**Banque de France, Paris, France** — **June 2012 – August 2012**
*Summer Internship, Financial Analyst*
- Issued credit rating 150 firms; in-person meetings with key decision makers of the analyzed companies

**Natixis, Groupe BPCE, Paris, France** — **July 2011 – August 2011**
*Summer Internship, Brokerage Bond Sales*
- Broker assistant, use of Bloomberg and market analysis

## LEADERSHIP EXPERIENCE

**Association of the Magistère Banque Finance Assurance** — **May 2012 – May 2013**
*Treasurer*
- Account management, organization and supervision of many events (3 professional events, a global conference, a ski week, a trip to London, etc.), and creation of the website magisterebfa.dauphine.fr

**Dauphine Junior Conseil, Junior Entreprise of Université Paris-Dauphine**
*Project Manager and Deputy Treasurer* — **September 2009 – May 2012**
- Management of invoices and payment slips; Monthly computation and reporting of VAT and social taxes
- Achievement of market studies for several clients (such as L'Oréal or Bouygues Immobilier)

## INTERESTS

**Sports:** Horseback riding, sailing, and skiing; member of the Racing Club de France

**SIHE (Sara) JIANG**
2100 Channing Way Apt MV-346A, Berkeley, CA 94704
+1 (510) 816 8768
s_jiang@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley- Haas Business School** **3/2015-3/2016**
- Master of Financial Engineering Candidate
- Cumulative GPA: 3.957/4.0
- Projects: BlackRock (Team of 4 MFEs): Empirical Estimation of Convexity in the Agency MBS Market
  Citigroup (Team of 5 MFEs): Sovereign Bond Relative Value Trade

**University of Hong Kong** **9/2010-11/2013**
- Bachelor of Science in Statistics and double major in Finance
- First Class Honors, Cumulative GPA:3.80
- Data Mining Project: conducted research on the U.S. used car mark[illegible] predi[illegible]ad buys” with techniques including decision trees, logistic regressions, neural networ[illegible]d etc. in SA[illegible]eam of 3)

## SKILLS SUMMARY

- Professional Certifications: FRM, CFA Level III Candidate[illegible]
- Programming Skills: VBA, Python, Matlab, C++, SAS, R, [illegible]mber[illegible]
- Language Skills: fluent in English, Mandarin, Cant[illegible]

## WORKING EXPERIENCE

**Moody’s Analytics,** San Francisco **10/2015-1/2016**
*Internship, Quantitative Research Department*

**Natixis Asia Limited,** Hong Kong **12/2013-1/2015**
*Full-time, Fixed Income and FX Tr[illegible]ng De[illegible]nt*
- Supported daily trading activities [illegible] th[illegible]X [illegible] interest rates trading desk: prepared morning commentary on the [illegible] spot market, i[illegible] deal tickets and assisted IRS pricing for clients.
- Developed internal [illegible]ng functions [illegible] VBA with Bloomberg API to assist traders with proprietary trading and hedging ac[illegible]es, including [illegible]ta hedging analysis, multiple regression models.
- Performe[illegible] on th[illegible]amics [illegible] interest rate term structures and implied volatility surfaces using PCA a[illegible]-D PC[illegible]ethods [illegible]ucted strategies back-testing.
- Worke[illegible] trad[illegible] IT quan[illegible]d middle office to improve SQL functions to interact with the internal trading da[illegible]d risk management tools.

**FTSE Group Li[illegible],** Hong Kong **7/2013-12/2013**
*Internship, Resear[illegible]Department*
- Participated in the design of FTSE China Index Series: Conducted equity research to identify N shares, P chips and Red chips among over 1000 equities in the U.S. and Hong Kong markets. Ran liquidity tests of selected companies in VBA with Datastream and Bloomberg.
- Assisted in the consolidation process of FTSE MPF Index Series and Asia free flows

**School of Economics and Finance, University of Hong Kong,** Hong Kong **5/2013-7/2013**
*Part-time, Research Assistant*
- Conducted data collection, preparation and statistical analysis in SAS and R on U.S. repo markets under the supervision of Dr. Grace, Xing Hu.

## INTERESTS

- Travelling, sports and graphic visualization

# Ivaylo Karageurov

ikarageurov@gmail.com | +1 510 230-7031

https://www.linkedin.com/pub/ivaylo-karageurov/27/223/698


## Education

**University of California, Berkeley** – Haas School of Business

- Master of Financial Engineering Candidate - Expected graduation: March 2016

**San Francisco State University** – BS in Computer Science; Cum Laude (2013)

**Advanced Options Trading** Course with San Jose Options

## Skills

Programming Languages: C/C++/Java/Matlab

Options trading and hedging

Econometrics and financial modeling

Derivatives pricing

High performance computing: Experience with CUDA, M[illegible] and pthre[illegible]

Excellent communication and presentation skills

## Work Experience

**Atlas Capital Advisors** (Oct. 2015 – Jan. 20[illegible] – Investmen[illegible] (Internship)

- Research and implementation of [illegible]estment strateg[illegible]
- Assist in enhancements to softwa[illegible]sed for clie[illegible]t assets

## Academic Projects

**Derivatives Pricing**

- Priced various derivati[illegible] usi[illegible] Carlo simulations, binomial tree methods [illegible]d finite diffe[illegible]g methods
- Impleme[illegible] Leland's vo[illegible]ity for dynamic option replication with transaction costs
- [illegible]ance [illegible]uctio[illegible]chniques in Monte Carlo simulations such as [illegible]ntithe[illegible] variab[illegible] control variates

**Asset Alloc[illegible] Methodology**

- Dev[illegible]ed a framework for equity allocation throughout shifting markets
- Resea[illegible]d and implemented a recession forcastability metric
- Backtested various portfolio allocations to minimize large drawdown

**Currency Trading Backtest**

- Researched and created ideas for FX trading strategy
- Implemented code for backtesting given strategy
- Presented results to audience

**High Performance Computing** porting and optimization

- N-body Problem - simulation of particles' movement and collisions within an enclosed space
  - Implemented CUDA kernels for particle movement and particle collision detection

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# Min Seong Kim

Room 405, 2225A Hearst Avenue Berkeley, CA 94709

510 697 9576

minseong_kim@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

**Korea National Open University, Seoul, S.Korea** **3/12 to 6/14**
Majored in Computer Science , GPA: 3.80/4.30
Successfully completed C,C++,Java, Data Structures, Algorithms, Database

**Hanyang University, Seoul, S.Korea** **3/00 to 12/07**
BS in Business Administration, GPA: 3.74/4.00
Honors: Graduated cum laude, scholarship for academic excellence

## SKILLS SUMMARY

- **Finance** – Certified Financial Risk Manager (FRM), CFA Level III Candidate
- **Software Development** – C++, Matlab, Python, R, Oracle SQL Developer
- **Language Skills** – English (fluent), Korean (native)

## TEAM PROJECT

- **Citibank**– The Sovereign Bond Risk Premium **4/15 to 9/15**

## EXPERIENCE

**Premium Point Investments, NY, USA** **10/15 to 1/16**
Junior Portfolio Manager(Intern), Residential Mortgage Backed Security & Fixed Income Trading

**Deutsche Asset & Wealth Management, Deutsche Bank Group, Seoul, S.Korea** **11/07 to 9/14**
Associate, Multi–Asset team, Active Investment Management Division

- Managed long only, multi-asset funds for institutional and retail clients, which involved taking active positions and views, via investments in exchange-traded funds and derivatives in US, UK and Korean markets
- Collaborated with senior portfolio managers to oversee several foreign funds (total AUM: USD 350 million) invested across a range of asset classes, including equity dividends, inflation-linked bonds, and commodities
- Developed SQL queries to analyze data (e.g., NAV, derivatives position) for more than 20 managed accounts
- Designed quantitative models through R to identify trading signals based on changes in the term structure of commodities futures and back tested systematic trading strategies using tick data from Bloomberg
- Monitored daily risk exposures and conducted performance attribution analyses across all managed accounts
- Provided strategic and tactical recommendations on USD/KRW currency for the global investment management division and took long/short positions based on conviction levels via our internal alpha source database
- Built market-neutral portfolio construction methodologies and supported the management of the absolute return fund based on leveraged long/short global equity index ETFs
- Enhanced currency hedging strategies on overseas funds, including an internal trading manual creation for foreign exchange derivatives, and presented relevant methods to institutional clients
- Recommended trading strategies to senior managers based on multiple technical indicators (e.g., Ichimoku)

## AWARDS & TRAINING

**BitSchool C, C++ Programming Master, Seoul, S.Korea** **11/14 to 1/15**

- Completed the intensive C, C++ language training programs (120hrs) with coursework that included basic and advanced applications (e.g., stl, design pattern) from professionals at BitSchool, Software Expert Training Institute

## ACTIVITIES & INTERESTS

- **Military Service**: Served as an assistant fire fighter at Anyang Fire Station in Korea (12/ 01 to 4/04)
- **Hobbies**: meditation, swimming, and playing soccer

**ARKA KUNDU, CFA**
Apt. MV 448 A., 2100 Channing Way, Berkeley, CA 94704
+1-650-575-2356 | arka_kundu@mfe.berkeley.edu

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## EDUCATION

**University of California, Berkeley - Haas School of Business** — **3/15 to 3/16**
Master of Financial Engineering Candidate

- **Citigroup: Team Project on "Bond Liquidity and Credit Cycle Dependence"** – Determining the drivers of bond spread and how it changes over credit cycles.
- **Team Project**: **Statistical arbitrage strategy in Emerging Market ETFs.**

**Completed CFA Level 3** — **6/10 to 6/12**

**SP Jain Institute of Management & Research, Mumbai** — **6/08 to 4/10**
Post Graduate Diploma in Management, Finance

**Indian Institute of Technology, Kharagpur** — **6/02 to 5/06**
Bachelor of Technology, Manufacturing Science & Engineering

## SKILLS SUMMARY

- **Finance** - Five years of experience in financial services in credit risk
- **Software/ Financial Database** - C++, Matlab, R, Python, MS Office, [illegible]mberg, Fa[illegible]

## EXPERIENCE

**Moody's Analytics, Quantitative Research Group** *(Intern)* — **10/15 – 1/16**

**DSP BlackRock Investment Managers Pvt. Ltd., Mumba[illegible] [illegible]ndia**
*Assistant Vice President & Credit Analyst, Risk & Quant[illegible]ve Analysis* — **1/14 to 3/15**
*Manager & Credit Analyst, Risk & Quantitative Analysis* — **11/12 to 12/13**

- Sole analyst responsible for managin[illegible] credit risk [illegible]rm's fixed [illegible]come portfolio of more than 150 companies. Successfully predicted credit rating [illegible]s in portf[illegible] thus enabling the firm to better manage risk
  - Led detailed presentation [illegible]rts and [illegible]gence on potential deals in weekly credit committee meetings to enable the com[illegible]ee hea[illegible] the CIO take informed investment decisions
  - Conducted sensitivity analysi[illegible]port[illegible]nies' performance to various shocks like sharp movement in macro-econ[illegible]ic variables, reg[illegible]actions etc.
  - Interacted [illegible] CXOs of investe[illegible]mpanies, debt arrangers, rating agencies and equity analysts as a part of due diligence [illegible]tential deals a[illegible]nvestee companies
- Created a [illegible] R, fo[illegible]erating fi[illegible]come paper portfolio with highest risk adjusted returns while meeting all portfol[illegible]nstru[illegible] const[illegible] P[illegible]o manager tried to replicate this paper portfolio by actual trades
- Deve[illegible] a quan[illegible]ive mod[illegible]entifying issuers with potential credit rating transition. This helped in identifying compan[illegible]ith p[illegible]ntial rating changes, thus enabling the firm to take proactive investment decisions

**ICRA Limited (*Su[illegible]ry of Moody's Investors Service*), Mumbai, India**
*Senior Analyst, Fina[illegible] Sector Rating* — **4/12 to 10/12**
*Analyst, Financial Sect[illegible] Rating* — **5/10 to 3/12**

- Managed the end to end Credit Rating Process of ~40 Banks, NBFCs, Brokerage Houses and Financial Institutions
- Published detailed industry report on equity brokerage industry

**Sabre Capital Private Equity Advisors Limited, Mumbai, India** *(Intern)* — **8/09 to 10/09**

- Evaluated private equity investment opportunities in Clinical Research Organizations
- Assessed equity investment opportunities in various real estate and power finance companies

## INTERESTS

- Trekking, Swimming, Tabla (classical musical instrument)

# PAVOL LANCARIC

**E-MAIL**
pavol.lancaric@gmail.com
pavol_lancaric@mfe.berkeley.edu

**MOBILE**
+44 7815 560 827
+421 905 744 441
+1 415 802 5065

## EDUCATION

**University of California, Berkeley - Haas School of Business** Berkeley, CA
Master of Financial Engineering 2015 - 2016
Financial Econometrics and Quantitative Finance.

**University College London** London, UK
Bachelor of Science (Honours) in Mathematics with Economics 2011 - 2014
Pure Mathematics (75%), Economics, Statistics.

## INDUSTRY EXPERIENCE

**Voltaire Capital** London, UK
Winter Analyst Intern 2015 - *cont*
Voltaire Capital is a trading business specialized in Fixed Income and Foreign Exchange with offices in Chicago and London.

**Penta Investments** Bratislava, SK
Summer Analyst 2012 - 2013
Private equity investment analysis and project management.
Focus on large international healthcare and retail projects.
Valuation, due diligence and investment proposals shadowing.
Portfolio benchmarking, investment status reports and market research.

## PERSONAL DEVELOPMENT AND INTERESTS

**UCL Economics and Finance Society** London, UK
Vice President 2012 - 2013
Co-management of one of the leading UK university societies.
Head of finance division, organised over 40 various events and workshops.
Launched a proprietary multifunctional platform with over 2.000 active users.

**London 2012 Olympic Games** London, UK
NOC Assistant 2012
PA to representatives of sponsor companies.

## MISCELLANEOUS

Working knowledge of MATLAB, Python and Excel.

Interests include tennis, travelling, politics, science and technology.

EU Citizen, US F-1 OPT holder.

# Huibin Li

*2225A Hearst Ave. Rm 401 Berkeley, CA 94709 (818) 748-7346*

*huibin_li@mfe.berkeley.edu*


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

**University of Illinois at Urbana-Champaign** **1/11 to 12/13**
Bachelor of Science in Actuarial Science
Minor in Computer Science

**Independent Team Project** **5/16**
BlackRock: Empirical Estimation of Convexity in the Agency MBS TBA Market

**Passed SOA Course P Exam 1 (09/2012)**
**SOA Course FM Exam 2 (04/2012)**
**SOA Course C Exam 4 (02/2014)**

## SKILLS SUMMARY

- **Software Development** – C++, R, Python, Mathematica, Ma[illegible] SAS, VB[illegible]
- **Financial Analysis Skills** – Familiar with Bloomberg Te[illegible]l, Capital IQ, [illegible]D
- **Language Skills** – Fluent in English and Mandarin

## EXPERIENCE

**Gifford Fong Associate, Lafayette, CA** **10/15 to 01/16**
Financial Engineer Intern
- Working as a spread searching engineer for age[illegible]MO Securit[illegible]
- Involved with a new daily valuati[illegible]ject tasked [illegible] integr[illegible] the daily valuation infrastructure into the current structure.

**CITIC Securities, Beijing, China** **11/14 to 02/15**
Research Department In[illegible]ern
- Collected the hist[illegible] announceme[illegible]d research reports regarding Chinese margin trading and updated corresponding statist[illegible]ummary she[illegible]or senior analysts
- Explored [illegible]bility [illegible]e annua[illegible]t forecasts of listed companies and the changes in the performance expect[illegible]s fo[illegible]stries
- Deve[illegible] a sho[illegible]rm inve[illegible]t strategy using technical analysis methods on Chinese equity market and demons[illegible] s[illegible]g positive alpha over the course of history

**Ping An Proper[illegible]Casualty Insurance Company Ltd., Shenzhen, China** **5/13 to 8/13**
Auto Pricing & Res[illegible]h Actuarial Intern
- Analyzed data w[illegible] SAS and presented it in a format relevant for pricing, loss reserving and other actuarial analysis
- Supported senior actuaries with various tasks and independently prepared and presented a report regarding auto insurance product pricing and underwriting system
- Produced fine results with attention to detail and creative mind under tight project schedules

## ACTIVITIES

**Illinois Leadership Center, Leadership Certificate, Champaign, IL** **1/11 to 12/12**
Certified Participant
- Acquired critical insight into intrapersonal and interpersonal skills through informative leadership retreats

## INTERESTS

- Mountain biking, accordion, tennis, and photography

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# Quan Liu

1420 Addison Street APT 202, Berkeley, CA
510-610-2586
quan_liu@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate
**Baylor University, Waco, TX** **8/09 to 5/14**
Ph.D. in Physics
**University of Science and Technology of China, Hefei, China** **9/05 to 7/09**
Bachelor of Applied Physics

## BLACKROCK TEAM STUDY PROJECT

- Event Study Toolbox
- Machine Learning based Topic Detection: Application of Latent Dirichlet Allocation. **5/15 to 10/15**

## TEAM APPLIED FINANCIAL PROJECT (Winner of Morgan Stanley Applied Finance Project Award)

Text-based Firm Classification using LDA and Peer Group Momentum Investigation **1/16 to 3/16**
- Utilized the LDA method to reduce the 10-K files of company into a 50-dimensional space.
- Used K-means method to classify the topic vectors into 20/50 peer groups.
- Investigated the implicit economic links revealed by LDA and a peer-group based momentum strategy.

## EXPERIENCE

**Standard & Poor's, New York, NY** **10/15 to 01/16**
Intern in the Quantitative Analytic Research Group.
- Validate the Multi-lateral Lending Institution model.
- Implement the Criteria Evaluation Engine.

## SKILLS SUMMARY

**Finance** – passed **CFA level 3 exam** **06/02/13**
**Math** – Calculus, Stochastic Calculus, Linear Algebra, Function Theory of Complex Variables, Probability Theory and Mathematical Statistics, Ordinary/Partial Differential Equations, Advanced Numerical Linear Algebra.
**Programming** – C++/C, Python, Matlab, R, Mathematica, and Fortran (in UNIX).

## RESEARCH

**Baylor University, Waco, TX** **8/09 to 5/14**
- Used Polynomial-subtraction method to reduce the variance in disconnected QCD loops.
- Used PP-GMRES-DR algorithm to speed the calculation of large matrix systems, especially QCD matrices.
- Investigated multi-quark states by using the non-relativistic Thomas-Fermi Quark Model.
  - Derived the ODE of multi-quark density function based on Thomas-Fermi quark model.
  - Derived analytic form of the multi-quark system energy.
  - Using adaptive grids algorithm to calculate the numerical value for Kinetic and Potential energy of the system.

**University of Science and Technology of China, Heifei, China** **9/05 to 07/09**
- Simulated particle-in-cell model using Monte-Carlo method.
- Ran LPC++ program on LINUX.

## PUBLICATIONS

- ***Thomas Fermi quark model: non-relativistic aspect*****,** Annals of Physics, Volume 341, February 2014, 164-182.
- ***Polynomial preconditioned GMRES and GMRES-DR,*** SIAM J. SCI. COMPUT, Vol. 37, No. 5, pp. S407-S428.
- ***Perturbative subtraction method,*** in progress.

**YIFANG (ISABELLE) LIU**
2600 Ridge Road, Berkeley, CA 94709
510.610.2959
yifang_liu@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley - Haas School of Business, GPA 3.96/4.0** **3/15 to 3/16**
Master of Financial Engineering Candidate

**University of Toronto – Rotman School of Management** **9/13 to 12/14**
Took 5 Ph.D. level courses and projects related to asset management

**University of Toronto, GPA 3.85/4.0** **9/11 to 8/13**
Master of Applied Science in Industrial Engineering (Field: Operations Research)
Publication – “A Stochastic Model for Tumor Geometry Evolution During Rad[illegible]y In Cervical Cancer.” *Medical Physics,* 41.2 (2014): 021705.

**City University of Hong Kong, GPA 3.93/4.0** **9/07 to 7/11**
Bachelor of Science (First Class Honors) in Computing Mathemat[illegible]
Publication – “Cost Optimization for Canary-Equipped Ele[illegible]c Systems in [illegible]ventory Control and Maintenance Decisions.” *IEEE Transaction on Reliability*, 61.2 ([illegible]): 4[illegible]78.

**Passed CFA Level I,** 12/14

## EXPERIENCE

**BlackRock Inc., Multi Asset Strategies, San Francis[illegible]A**
Intern **10/15 to 1/16**
**Princess Margaret Cancer Centre, To[illegible]**
Research Intern **1/12 to 12/12**

- Performed cluster and regression a[illegible]ysis [illegible]o study tumor growth rates relative to tumor size.
- Created a dynami[illegible]model with a B[illegible] updating scheme to predict tumor evolution using all available tumor-specific obs[illegible]tions.
- Received the Best in [illegible]cs at the Am[illegible]an Association of Physicists in Medicine 56th annual meeting

## INDUSTRY PR[illegible]CTS

**Converge[illegible]Investr[illegible]t Manag[illegible]nt** (Hedge Fund in San Francisco) **3/15 to present**
- Develop[illegible]de models for funds combining a data-mining approach with qualitative analysis.
- Constructe[illegible]nsaction cost models and reduced costs for a statistical arbitrage strategy.

**BlackRock Inc.** (T[illegible] of 5) **4/15 to present**
- Predicted and d[illegible]mposed the term structure of interest rate.

**MarketPsych LLC** (Consulting Firm in Santa Monica, Team of 4) **8/15 to present**
- Constructed a model using market sentiment to facilitate asset allocation in commodity market.

## SKILLS SUMMARY

- **Data Mining Research** – Four-year experience in model development for finance and medical research
- **Software Development** – Python, MATLAB, R, C++, Java
- **Leadership/Communication Skills** – Advanced Leader & Communicator Bronze, Toastmasters International
- **Language Skills** – Fluent in English, Mandarin, Cantonese

## INTERESTS

- Public speaking (Co-founder & President, Toronto Engineering Club of Speakers, Toastmasters International)
- Chinese zither

PLACED

1820 Euclid Ave. #10
Berkeley, CA 94709

# Brad Lookabaugh

(724) 980-7244
brad_lookabaugh@mfe.berkeley.edu

## Education

**University of California, Haas School of Business, Berkeley, CA** **03/2015 – 03/2016**
- Master of Financial Engineering Candidate, Expected March 2016. GPA: 3.91/4.00

**Northwestern University, Evanston, IL** **09/2007 – 06/2011**
- Bachelor of Science in Biomedical Engineering
- Minor in Economics

## Technical Experience

### Projects

**Team project in collaboration with Citigroup** **04/2015 – 10/2015**

Design and analyze two long/short trading strategies:
- Equity Relative Value trade based on risk premium of individual stocks in the S& [illegible]
- Debt-Equity Risk Premium trade using CDX.HY, CDX.IG indices and the S&P5 [illegible]

**Finance Blog - thecautiousbull.com** **[illegible]2013 – 01/2015**
- Personal blog encompassing a collection of trading ideas and com[illegible]tary on sto[illegible]nd the [illegible]rkets

### Skills Summary
- Programming Languages: Python, Matlab, R, C++, VBA
- Asset Valuation: Monte Carlo Simulations, Binomial [illegible]es, Finite Differ[illegible]s
- Project Management: Requirements Gathering, Mil[illegible]ne Timelines, De[illegible]e Presentations
- Bloomberg Aptitude Test: 650 (98th percentile)

## Employment

**Stout, Risius, Ross** **10/2015 – 12/2015**

Intern, Complex Securities and Value Analy[illegible]
- Develop valuation models to value financ[illegible]ments using option pricing theory, interest rate and credit models, Monte Carlo si[illegible]tion, binomial [illegible]s, and other financial engineering techniques
- Prepare reports communi[illegible] findings an[illegible]commendations to current and prospective clients

**Accenture** **07/2011 – 02/2015**

Sr. Analyst, M[illegible]T Consu[illegible]nt 03/2013 – 02/2015
- Led applicatio[illegible]te[illegible]on activities for global acquisitions
- Assessed one-ti[illegible]egration and annual recurring costs related to Accenture acquisition targets
- Performed data an[illegible]t analysis to provide IT post-merger integration strategy recommendations to senior management
- Aligned post-merger integration strategy with new governance requirements in four months

Analyst, Product Test Lead 08/2012 – 02/2013
- Produced and coordinated testing on 600+ application use cases for largest SAP integration initiative in company history
- Reduced impactful production defect count by 68% in six months
- Managed 16 employees (Chicago and Buenos Aires)

Analyst, Tester 07/2011 – 07/2012
- Lead tester in Global Compliance initiative go-live for 60+ countries
- Published bi-weekly closure reports with defect and release status metrics for leadership

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# MENGDAN MA

2572 Le Conte Ave APT 5, Berkeley, CA 94709 |Cell: (510)-505-4365 |mengdan_ma@mfe.berkeley.edu

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## EDUCATION

**University of California, Berkeley – Haas School of Business** March 2016

Master of Financial Engineering

- Industry Team Project with BlackRock-Liquidity and Positioning Measurements in Agency MBS OTC Market Using TRACE Data

**University of California, Berkeley** 2010- 2014

B.A. Statistics || B.A. Computer Science

## SKILLS

**Programming:** R, MATLAB, SQL || Java, Python, C, C++

## WORK EXPERIENCE

**BlackRock Inc., Model-Based Fixed Income Alpha Team** **San Francisco, CA**

*Portfolio Management & Research Associate Intern, Emerging Market Rates Desk* 10/2015 – 01/2016

**BlackRock Inc., Model-Based Fixed Income Alpha Team** **San Francisco, CA**

*Research Strategist Analyst Intern, Agency Mortgage Desk* 06/2014 – 01/2015

- Developed a systematic trading strategy on specified pools for a portfolio [illegible]tion-hedge[illegible] TBAs [illegible] Treasury Futures, from the ground up. This strategy went live in January 2015.
- Hands-on experience with systematic investing through research and i[illegible]enta[illegible] of alpha [illegible]s, portfolio construction, risk models, transaction cost and liquidity models in spec pool space[illegible]
- Analyzed economic relations between prepayment speeds, [illegible]omic drivers, [illegible]up an[illegible]ry of spec pools, and modeled those interactions. Created four fundamental-driven trading signal[illegible]om this phase of [illegible]

**Goldman Sachs, Technology Division** **New York City, NY**

*Summer Analyst, Market Surveillance Team, Compliance Technology* 05/2013 – 08/2013

- Analyzed statistical patterns of individual [illegible]artmental [illegible]ior in E-Communication data using regression and machine learning methods, and researched n[illegible]ee[illegible]r trading [illegible]nces.
- Developed a data format transformation tool f[illegible]enerat[illegible]ration tests in R. Improved productivity by a factor of 5.
- Designed and implemented a new Restriction [illegible] C[illegible] to [illegible]te rule based surveillance off legacy trading restriction database to a compliance strategic fir[illegible]wide database. T[illegible]ache and surveillances through FitNesse framework to ensure no regression was introduced as part of cha[illegible]

**SAP Labs. LLC, Business An[illegible]cs Te[illegible]gy** **Palo Alto, CA**

*Software Developer Intern[illegible]ce Te[illegible]ogy* 05/2012-08/2012

- Designed a n[illegible]ature "A[illegible]natic D[illegible]tion Rule Generation Using Profiling Statistics" in a data cleaning web application. SAP has filed [illegible] for th[illegible]ature. Pate[illegible]No. US20140081931A1
- Delivered this fea[illegible]production at the end of internship which significantly simplified users' workflow and created notable increasing in client's [illegible]iency
- Analyzed profiling stati[illegible] Customized and implemented Grubbs Outlier algorithm in Java to detect outliers in profiling statistics

**Ernst & Young, IT Risk and Assu[illegible]ance Department** **Hubei, China**

*IT Risk and Assurance Winter Analyst* 12/2011-01/2012

- Analyzed clients' financial data. Prepared Journal Entry, Trial Balance Report an IT Assurance Report with CAATs
- Assisted clients by evaluating business and technology alignment, enterprise security, risk process etc. and provided metrics

## RESEARCH EXPERIENCE

**Center for Information Technology Research In the Interest of Society (CITRIS), UC Berkeley** **Berkeley, CA**

*Research Assistant with Prof. Laurent El Ghaoui – StatNews Project* 01/2013–05/2014

- Researched and implemented Gradient Lasso algorithm in Matlab, C and Python to discover correlated and significant news terms
- Analyzed sparse data scripted from online news and performed accuracy analysis of algorithms on the finance and literature data

**Haas School of Business, University of California, Berkeley** **Berkeley, CA**

*Research Assistant with Prof. Waverly Ding* 01/2011-06/2011

- Analyzed the stock option exercise behaviors in Asian Markets in terms of how competitions affect innovative activities

## ACTIVITIES

Vice President and Chair of Activity Department in BCSSA; Consultant Associate in Net Impact || Badminton; Basketball

# CHETAN MEHTA, FRM

2410 Dana St, Apt. D, Berkeley, CA 94704

Phone: (510) 604 0613 Email: chetan_mehta@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **March 2015 - March 2016**

Master of Financial Engineering Candidate

- **CITI: Fixed Income Currency & Commodities** (Group Project, 5 members)
  Relative value strategy to outperform investment-grade and emerging market sovereign bond indices

**Indian Institute of Management, Indore** **June 2009 – March 20 11**

Post-Graduate Diploma in Management

- Ranked 7 out of 240 incoming students and recipient of *'O.P. Jindal Scholarship for Academic Excellence'*

**University of Delhi - Netaji Subhas Institute of Technology** **July 2004 - June 2008**

Bachelor of Engineering in Electronics and Communications

**Software Skills** – C++, MATLAB, R, Python and VBA

## CERTIFICATIONS

- **Chartered Financial Analyst (CFA)** – Passed all three levels in first attempt; Awaiting Charter
- **Financial Risk Manager (FRM)** – Passed both levels in first attempt
- **The Institute and Faculty of Actuaries, UK**– Passed five core-technical (CT) examinations in first attempt

| | | |
|---|---|---|
| **CT1**: Financial Mathematics | **CT2:** Finance & Financial Reporting | **CT8:** Financial Economics |
| **CT3:** Probability & Mathematical Statistics | **CT7:** Business Economics | |

## INTERNSHIP

**Morgan Stanley UK Ltd, London** **Oct. 2015 – Jan. 2016**

Intern - Credit Valuation Adjustment (CVA) Desk, Risk Management Group

## EXPERIENCE

**ICICI Bank, Hyderabad** **Nov. 2012 –Feb. 2015**

Manager - Derivative Structuring and Sales Group

- Managed 30 corporate client (Turnover >USD 500.0 million) relationships for their treasury requirements
- Priced and executed Currency and Interest Rate structured derivative trades for clients in Murex 3.1
- Prepared numerous pitch books with hedge strategies, pricing indications, and specific market colour
- Organized conferences, market seminars & off-site visits for fostering deep relationship with clients
- Conducted credit appraisal, sensitivity analysis, post deal tracking of MTM and advised clients for unwinds
- Exceeded treasury revenue targets (South India) for FY14 and FY13 by 45% and 32% (yoy) respectively

**ICICI Bank, Mumbai** **June 2011 – Oct. 2012**

Manager – Risk Management Group

- Incorporated Credit Valuation Adjustment (CVA) charge in OTC derivative valuation and capital requirements
- Estimated Probability of Default (PD) using structural approach to model credit risk
- Established Potential Future Exposure in Interest Rate Swaps by modelling USD Libor term structure using two-factor Heath-Jarrow-Morton Model (HJM) Model in MATLAB
- Developed proprietary models for credit rating of sovereigns and financial institutions (Basel II 'IRB')
- Implemented quantitative model for pricing Credit Default Swaps in MATLAB
- Delineated change in client's credit profile due to redemption of External Debt under steep INR depreciation

**Just Punjab Web Technologies, Noida – Indian subsidiary of Altos Inc.** **June 2008 – Jun 2009**

Manager - Operations

- Set up operations in India for outsourcing of Medical Transcription and Billing services for Altos Inc.
- Laid down infrastructure, recruited and led a team of 15 Quality Analysts and 64 Medical Transcriptionists

**INTERESTS:** Enjoys listening to Music, playing Cricket and Table Tennis, and Cooking

**Akshay MISHRA**

2175 Decoto Road, Apt 155, Union City, CA 94587, United States

**Contact:** +1-510-556-7597, akshay_mishra@mfe.berkeley.edu , **Work Authorization:** United States

**GitHub:** https://github.com/photongl | **Kaggle:** https://www.kaggle.com/topquark


## Education

**Master of Financial Engineering Candidate, Haas School of Business, University of California Berkeley, USA**
**Mar, 2015 – Mar, 2016 (expected)**

- **Team Project:** Use large-scale text-mining and high-dimensional feature-extraction from SEC filings to forecast inputs such as returns-on-equity for a probability-of-default model for a leading investment bank
- **Courses:** Empirical Methods in Finance, Optimization Models, Stochastic Calculus

**MSc Finance and Economics, London School of Economics and Political Science, UK** **2009 – 2010**

- *Courses*: Financial Economics, Advanced Econometrics, Financial Econometrics

**B. Tech. (Hons.), Mechanical Engineering and M.Tech, Thermal Energy & Environmental E[illegible]g** **2003 – 2008**
**Indian Institute of Technology (IIT), Kharagpur, India**

## Industry Experience

**Indus Capital, New York, USA – Quantitative Analyst (Intern)** **Oct[illegible]15 – Dec. 2015**

Created and validated investment ideas using statistical modelling and data-mi[illegible]

- Modelled impact of local competition for a restaurant-chain using g[illegible]ation da[illegible] and soc[illegible]reviews
- Created a sales-prediction model for a health and fitness chain by us[illegible]a[illegible]ngine popu[illegible]y of certain keywords associated with its product offerings

**UBS Investment Bank, London, UK – Quantitative Analyst (A[illegible]ciate Director), R[illegible] Credit** **Nov. 2010 – Aug. 2014**

Created statistical forecasting models and optimization solutions [illegible]ortfolios of institutio[illegible]clients such as pension funds, hedge funds and insurance firms:

- **Spread/Volatility forecasting:** Perform[illegible]-series m[illegible] (VAR[illegible] using R to forecast spreads for single/multi-name credit derivatives to f[illegible]nt strate[illegible]ge-fund clients. Created and calibrated an implied volatility model and a volatility fo[illegible]sting [illegible] for credit-index options
- **Tranche classification:** Designed an SV[illegible]ased [illegible] assign ratings to index-tranches
- **Monte Carlo risk:** Built and calibrated mu[illegible]opula [illegible]dels using R and SQL to simulate and predict portfolio returns/risk for large p[illegible]-funds with mill[illegible]f positions. Created metrics to characterize factor-risk intuitively

**CQS Investment Mana[illegible]t Ltd, [illegible]on, UK – Su[illegible]er Intern, Quantitative Research** **July 2010 – Sep. 2010**

- Impleme[illegible] simulat[illegible] in C++ [illegible]ng counterparty-risk measures (EE, PFE) for OTC positions
- Develope[illegible]econo[illegible]stress inde[illegible]ing PCA to predict funding stress for the firm arising due to volatility/liquidity

**Barclays Capital, Sing[illegible] – Graduate Business Analyst, Emerging Markets Rates IT** **June 2008 – July 2009**

Worked with the internal s[illegible]ic project management group initiating and delivering key projects:

- Set up an on-shore [illegible]ury Asset/Liability management trading desk in India
- Set up an on-shore trading desk and operations for FX, MM and vanilla-rates trading in Indonesia
- Also worked as an intern in the firm in the IT Central Operations team developing business intelligence tools for production-incident management and root-cause analysis using C# and SQL during May – July, 2007

**Centre for Quantum Computation, University of Cambridge, UK - Summer Intern** **May – July, 2006**

- Developed algorithms using C++/OpenGL and GLSL shaders for simulating measurement and control phenomena in quantum systems on the GPU in real-time

## Additional Skills, Awards and Extracurricular Activities

- **Programming Languages/Frameworks**: C++, C#, SQL (Postgres), R, Python - scikit-learn, H2O, Apache Spark
- Awarded *"Best Thesis"* for post-graduate dissertation by Department of Mechanical Engineering, IIT Kharagpur
- MOOCs: Machine Learning (Stanford), Big Data with Apache Spark, Scalable Machine Learning (Berkeley)

# FLORIANE MOY

2017 Lincoln Street, Berkeley, CA 94709
(510).612.3397
floriane_moy@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate
- Academic project: “Volatility forecasting using machine learning techniques”.

**ENSAE ParisTech, Paris Graduate School of Economics, Statistics and Finance** **9/12 to 6/14**
MSc and BSc in Applied Mathematics, Statistics and Economics (dual degree with the MFE)

## SKILLS SUMMARY

- **Finance** – One year of quantitative analysis experience.
- **Software Development** – R, Python, SciLab, VBA and C++ in Microsoft Wi[illegible]nment.
- **Leadership/Communication Skills** – Team leader during academic [illegible]ects, hea[illegible] the organization of humanitarian actions in the university, president and treasurer of two [illegible]lent associa[illegible].
- **Languages** – Fluent in French, German and English.

## EXPERIENCE

**American Century Investments, Mountain View, CA** **10/15 to 1/16**
Investment Analyst Winter Associate
- Investment Management Winter Associate Pr[illegible]m in the Asse[illegible]cati[illegible]epartment.

**AXA, Nanterre, FRANCE** **12/14 to 3/15**
Junior Engineer in the Risk Manageme[illegible] Departme[illegible]
- Led actuarial sciences studies to [illegible]d impro[illegible]ction tools in protection and group pensions.
- Managed the studies for the ACP [illegible]ema[illegible]e French supervisory authority in the insurance field.

**Milliman, Paris, FRANCE** **6/14 to 12/14**
Consultant in the R&D [illegible]artment
- Led a project on We[illegible]d Monte Car[illegible]ethods and their applications in insurance risk management.
- Managed [illegible]ch ac[illegible] on yield cu[illegible]ve forecasting, using the Nelson-Siegel approach.
- Devel[illegible] a [illegible] on [illegible] inflation modeling (historical analysis on inflation dynamics and imple[illegible]tation [illegible] scenari[illegible]erator based on PCA techniques).
- Co-crea[illegible], focusing on the risk neutral environment (credit spread modeling using the JLT model, ZC rates diffu[illegible]sing the 2 FV model).

**Exane Banque, BNP [illegible]ibas, Paris, FRANCE** **9/13 to 5/14**
Year-long academic team project on Portfolio Management
- Led a team of four students to develop an optimal trading strategy on R, using the financial analysis.
- Worked on the classification and scoring methods in Statistics, and on trading strategies and stochastic control in Finance.

**IG Markets, Düsseldorf, GERMANY** **6/13 to 7/13**
Quantitative Summer Analyst
- Led statistical studies on trading activities, trained to financial markets.

## INTERESTS, AWARDS

- Tutoring, traveling and playing basketball and rugby.
- 2015: The MFE Ekaterina Kate Matrosova Award for Leadership.

PLACED

# M S MANJUNATH

510 332 9106, manjunath_muddaraju@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley - Haas School of Business** 2015 – 2016

*Master of Financial Engineering Candidate - 3.96/4.0*

**Indian Institute of Management, Lucknow** 2010 – 2012

*Post Graduate Degree in Management, Finance - 8.04/10 (Top 5%)*

- Highest grade (A+) in Financial Optimization, Investment Management, Corporate Valuation and Accounting
- Academic Paper on Determinants and impact of Environmental, Social, Governance (ESG) Disclosures on shareholder wealth accepted at International Conference on Economics & Finance IBS Bangalore, Jan 12

**Indian Institute of Technology, Madras** 2004 – 2008

*Bachelors of Technology, Electrical Engineering - 9.2/10 (Top 5%)*

- Awarded Certificates of Merit from IIT Madras and Government of India for academic excellence
- All India Rank 272, State Rank 31 in Engineering Admissions process among 150,000 candidates

**CFA Level 1** 2010

## SKILLS SUMMARY

**Finance**: Rates & Fixed Income, Option Trading, Macro Research, Risk Management
**Programming**: C++, MATLAB, Excel VBA, Python, R
**Leadership / Communication Skills:** Conducted training workshops; led campus hiring program at DB

## PROFESSIONAL EXPERIENCE

**Sun Trading LLC, Chicago** **Internship** **Oct 2015 – Jan 2016**

Research and development of new trading models, updating trading strategies based on market conditions

**Deutsche Bank Group, Mumbai** **Apr 2012 – Mar 2015**

*Singapore Rates Options Trading Desk – Supported with Pricing and Risk activities for Rates and Hybrid trades*

Trade Flow

- Generated weekly market views and macro trade ideas to target hedge fund clients
- Developed trade strategies based on Event Analysis, Correlation trend exploration, news impact analysis
- Developed a framework for dynamic skew calibration to improve the pricing of KRW Swaptions
- Built a model for broker quote analysis that identifies relative mispricing and trade positioning

Risk related/daily activities

- Risk analysis for rates and hybrid books with risk aggregation feature, pnl estimation, scenario analysis
- Monitored the barrier risk metrics for FX and underlying risk in hybrid books

**Deutsche Bank Group, Mumbai** **Apr 2011 – Jun 2011**

*Intern with Rates Option Trading Desk (Pre-placement offer for excellent performance)*

- Created a framework for scenario analysis of trade pay-off, based on historical data
- Developed a risk-reversal trading strategy that uses a break-even skew metric for a view on volatility skew

**Cisco Systems, Bangalore** **Aug 2008 – Jun 2010**

- Worked on Improvement of packet classification engine for better traffic prioritization and network security
- Addressed network scalability issues by adapting the LAN software modules to the new IPv6 standard
- Won the 'Cisco Achievement Program' award for the timely delivery of high quality projects to the customers

## ACHIEVEMENTS & INTERESTS

- An ardent Rubik's cube solver. Conducted workshop to teach the art of Rubik's cube solving
- 3rd place in Robotics event in the engineering fest, IIT Madras
- 2nd in Chakravyuh, an event testing various aspects of finance held at IIM Lucknow, among 200 students
- Travelling, avid interest in World history, music

# PIERRE-ALEXIS PANEL

2100 Channing Way, Apt. MV 345-A, Berkeley, CA 94704
929-268-5877
pierrealexis_panel@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** — **3/15 to 3/16**
Master of Financial Engineering Candidate **Current GPA: 4.0/4.0**

**Ecole Centrale de Paris** — **9/08 to 12/11**
Master Degree, Applied Mathematics

**Series 7, 63 and 55** — **10/12**

## SKILLS SUMMARY

- **Equity Derivatives** – two years of work experience as trading assistant [illegible] junior tr[illegible]
- **Programing languages** – C++, VBA, Matlab, Octave, Python and R
- **Languages** – Fluent in English and French

## EXPERIENCE

**Goldman Sachs, Investment Management Division, NY** — **10/15 to 1/16**
Winter Internship, Quantitative Investment Strategi[illegible]

**BNP Paribas Securities Corp, NY** — **9/12 to 2/14**
Junior Trader, Dispersion Trading Desk

- Priced clients' request and hedged [illegible]ositions' ris[illegible] market
- Developed Front office tools for [illegible] calculati[illegible] [illegible]econciliation
- Created and implemented autom[illegible]n s[illegible]r electronic trading
- Managed books (exercises, gamm[illegible]dging[illegible]cash flow validation, expiry process) daily

**Winego, Paris** — **11/11 to 5/12**
Junior Consultant

- Optimize[illegible]er re[illegible]nship by de[illegible]eloping tools for business units change follow-up
- Creat[illegible]coring[illegible]thods[illegible]o[illegible]ies or business units.

**Societe Ge[illegible], [illegible]s** — **5/11 to 11/11**
Trading Assist[illegible]ock Flow Trading

- Fitted implie[illegible]tility smile graphs using market data
- Updated and ga[illegible]red information on underlying companies (ex-dates, earnings)
- Created, implemented and backtested pair-trading strategies following mean-reverting or trend-following scenarii.

**Axa France, Paris** — **9/10 to 4/11**
Part-time analyst, Solvency II team

- Studied the impact of the new Solvency II norm on the profitability of Axa's offers.
- Developed, modelled and implemented financial or sanitary shocks on tables of mortality or rate
- Studied the impact of the shocks on solvency capital and features of Axa products

## INTERESTS

- Soccer, golf and traveling

# NIKHIL PARANJAPE, CFA

945 Ohlone Ave., Apt. 959, Albany, CA 94706
510.579.3026
nikhil_paranjape@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **03/15 to 03/16**
Master of Financial Engineering Candidate

**Project for Citigroup:** "Bond Liquidity and Credit Cycle Dependence" (team of 5)

**Chartered Financial Analyst, CFA Institute, USA.** **12/08 to 06/10**
Successfully cleared all 3 levels in 1st attempt

**Management Development Institute, Gurgaon, India** **06/06 to 03/08**
Post Graduate Diploma in Management – Finance & Marketing; CGPA 7.04/10

**Institute of Engineering &Technology, Indore, India** **07/01 to 05/05**
Bachelor in Engineering - Electronics & Telecommunication, 76.69% (1st class, Di[illegible])

## EXPERIENCE

**BlackRock, San Francisco** **10/15 to 01/16**
*Intern, Risk & Quantitative Analysis*

**ICICI Prudential Asset Mgmt Co Ltd, Mumbai, India** **12/12 to 02/15**
*Co-Fund Manager & Research Analyst, Fixed Income Investmen[illegible]*

- Managed ICICI Prudential Corporate Bond Fund [illegible]gular S[illegible]s Fund with Assets under management of over $1.1BN, and multiple close ended Fixed M[illegible]rity Plans wit[illegible]rag[illegible]M of $15-20MN each
- Made investments of over $500MN in a year [illegible] increased share [illegible] AAA assets by ~15 percentage pts
- Performance turnaround in one year by reduc[illegible]ap with peer[illegible] by 100 basis points (bps); increased spread over AAA by ~30 bps in both the f[illegible]s despite [illegible]ction in [illegible]eads between AAA and non-AAA
- Credit research & investment re[illegible]ation fo[illegible]tities under coverage across various sectors

**ICRA Limited, Mumbai, India** **4/08 to 11/12**
*Senior Analyst, Banking and Financial S[illegible]or G[illegible]* *12/10 to 11/12*

- Rated over $5BN o[illegible]hort term and [illegible]m debt for more than 15 entities in financial sector across banks, non banks finance [illegible]panies (NBFC), [illegible]urance companies, mutual funds (MF) & financial institutions.
- Built organizational c[illegible]ilities in rati[illegible]nancial sector entities by training a team of 4 analysts
- Publishe[illegible] repo[illegible]n India [illegible] Industry & the first NBFC sector report based on extensive research
- Man[illegible] client [illegible]ionsh[illegible]andled investor queries

*Analyst, St[illegible]red [illegible]nce Group [illegible]FG)* *04/08 to 03/11*

- Credit Ra[illegible]lyst for several Asset Backed Securitization (ABS) & Mortgage Backed Securitization (MBS) transaction[illegible]inated by over 15 issuers
- Analyzed port[illegible]quality of Tata Motors Finance, captive financier of the largest vehicle manufacturer in India and presented the analysis to client's top management; the analysis formed a key input in business plans and credit policy
- Published the first research publication on default study and rating transitions pertaining to SFG in 2009.
- Developed an excel based financial model for Collateralized Debt Obligation (CDO) transactions

## SKILLS SUMMARY

- **Finance** – over seven years of fixed income credit analysis and fund management experience.
- **Software Development** – C++, R, Python.

## ACHIEVEMENT & INTERESTS

- Awarded National Talent Search Examination scholarship by National Council of Educational Research & Training, an organization set up by Government of India (2001)
- Singing and listening to light Indian music, and playing badminton

PLACED

# Ugo PASSANITI

**2299 Piedmont Ave, Berkeley, CA 94720, USA**
**+ 1 (510) 508-8106**
**ugo_passaniti@mfe.berkeley.edu**


## EDUCATION

**UNIVERSITY OF CALIFORNIA, BERKELEY – Haas School of Business** **2015 – 2016**
**Master of Financial Engineering Candidate.**
Relevant courses: Stochastic Calculus, Quantitative Asset Pricing, Econometrics, Credit Risk Modeling, Fixed Income Markets.
*MFE industry team project with* **CITIGROUP** *– alpha generating trading strategies using credit information: Implemented and backtested two strategies: momentum and capital structure arbitrage.*

**ECOLE CENTRALE, *France*** – Valedictorian. **2012 – 2014**
**Master of Science in Applied Mathematics – Bachelor of Science in Engineering.**
Relevant courses: Advanced Statistics, Financial Mathematics, Economics, Corporate and Accounting Finance.
*Ecole Centrale industry team project with* **FAURECIA** *– Database transfer from Excel to Access.*

**COLLÈGE STANISLAS, *France* –** Ranked top 1% at the national competitive entry exam fo[illegible]chools. **2009 – 2012**
**Classes Préparatoires –** Acquired a strong background in Mathematics, Physics and Software [illegible]ign.

## SKILLS

| | | |
|---|---|---|
| **Languages** | French: | native speaker. |
| | English: | fluent. |
| | Spanish: | bilingual (mother's tongue). |
| | Italian: | fluent (father's tongue)[illegible] |
| | Mandarin: | advanced level – 6 [illegible]mersio[illegible]hina after [illegible] years of study. |

**Programming** — Proficient with Languages Python, Mat[illegible]nd C.
Talent for rapidly mastering new inform[illegible] and technologies.
(eg: created of a board game in C and [illegible]ned part of a [illegible]bsite in HTML & CSS).

**Communication** — Motivated team player, [illegible]at commu[illegible] and ensuring on-time delivery.
(eg: Faurecia and Citi p[illegible]

## WORK EXPERIENCE

**MOODY'S, *San Francisco***
**Credit Risk Modeling Quantitat[illegible]ntern.** **2015**

**ROTHSCHILD & C[IE] [illegible]ris, [illegible]e**
**European Equity [illegible]yst – C[illegible]rate M[illegible]ces.** **2014**
Gained hands-on ex[illegible]ce on [illegible]king close[illegible]n the 11 persons of the trading floor, deepened my understanding of financial markets and d[illegible]ped [illegible]etter market intuition.

- Equity stock follo[illegible] explanation of performance for CAC40 companies.
- Updated and develo[illegible] valuation models on stocks : key accounts, DCF, comparables, SOP, forecasts, ratios.
- Implemented different [illegible]iques, such as backtest, Monte Carlo Simulation and Fourier Analysis.
- Optimized and automati[illegible]monitoring alerts and closing-fixing report completion.
- Analyzed and communicated financial news relevant to monitored companies to the team.

**BESALCO, *Santiago*, *Chile***
**Financial Controller Intern.** **2013**

- Assisted Financial Controller with accuracy of Financial Statements.
- Recorded financial transactions, prepared and reviewed account analysis.

## INTERESTS

| | | |
|---|---|---|
| **Sports** | Kung-Fu | Black Belt – trained in the Shaolin Temple in China for 3 months.<br>Participated in the 2014 World Championships in China.<br>Coached and trained students in Paris. |
| | Table tennis | France Team Champion (2005, 2006, 2007).<br>Paris Vice Champion (2006).<br>Ile de France Vice Champion (2006). |

**Magic** — President of the Magician Club at *Ecole Centrale.*
Member of the French Federation of Magician Artists.

# NARUT PRAMOJANEY

2610 Hillegass Ave Apt 307, Berkeley, CA 94704
+1.510.384.5187
narut_pramojaney@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley, CA – Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering
- Pre-program courses: Statistics, Math Foundations, and C++ Programming
- Pinnacle Ventures Team Project: Applied gradient boosting on credit risk of technology startup companies
- Applied Finance Team Project: Forecasted oil price volatility using support vector machine and GARCH

**Chulalongkorn University, Bangkok, Thailand** **5/09 to 3/13**
Bachelor of Engineering in Computer Engineering, GPA 3.87/4.00 (First Class Honors)
- Top 5% of Computer Engineering Class

**Passed CFA Level I Exam** **12/14**

## SKILLS SUMMARY

- **Finance** – Knowledgeable in corporate finance and financial engineering, experienced in equity and derivatives
- **Computer Skills** – R, MATLAB, Python, Slang, Excel VBA, C++, Java, C#, SQL, AngularJS, Machine Learning
- **Software and Market Data** – Bloomberg, Datastream
- **Language Skills** – English (Proficient), Thai (Native)

## EXPERIENCE

**The Goldman Sachs Group, Inc., New York, NY** **10/15 to 1/16**
Capital Measurement & Analytics Intern
- Developed web-based tool to map portfolio projection with parameters for risk-weighted asset calculation
- Enhanced CCAR inputs submission using Excel VBA

**Phatra Securities PLC (Formerly Merrill Lynch Phatra Securities), Bangkok, Thailand** **4/13 to 1/15**
Quantitative Trader, Hedge Fund Department
- Executed all equity and derivatives orders following market neutral quantitative model
- Developed, launched, and managed algorithmic trading system
  - Managed execution for Thailand and Asia excluding Japanese portfolios
  - Launched advanced VWAP algorithmic trading strategy
  - Researched new intraday trading volume forecasting method to enhance VWAP trading strategy
- Designed tools to streamline portfolio rebalancing process
  - Created tool to analyze equity bid ask spreads for transaction cost models using trading data
  - Implemented automatic website extractor for trading signal
  - Built Bloomberg data extraction tools for checking data and creating reports
- Improved the stock selection model performance

**Infosys Limited, Bangalore, India** **3/12 to 6/12**
InStep Intern
- Developed a cross-platform game in Java

## OTHER

- Semifinal (Last 50 teams worldwide) – Imagine Cup 2011 Game Design: Windows/XBOX (XNA) by Microsoft Corporation (C#)
- 2nd Runner-up – Thailand Robot@Home Championship 2011 (C++)

# BISWARANJAN SAHU

580 Ohlone Ave, Berkeley, CA 94706

biswaranjan_sahu@mfe.berkeley.edu |510.637.8991


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

**Indian Institute of Technology (IIT) Kharagpur, India** **8/04 to 5/09**
Master and Bachelor in Aerospace Engineering
Awarded Best Dual Degree Project for Master's thesis work in computational nanotechnology

**Passed CFA Level 1** & **Level 2** from **CFA Institute, US**

## SKILLS SUMMARY

- **Finance** – 5 years experience in statistical & quantitative analytics in c[illegible]mer cred[illegible]ce
- **Programming Skills** – C++, Python, Matlab, R, SAS, SQL
- **Software Packages** – Tableau, SiteCatalyst

## APPLIED FINANCE PROJECT

**Stochastic Spread & Default Transitions, Citi Quantitative Cre[illegible] Group** **4/15 to 9/15**

- Develop a stochastic model to estimate unexpe[illegible]osses o[illegible]porate b[illegible]nds by incorporating stochastic default rates, corresponding recovery rates an[illegible]ochastic credi[illegible]ad[illegible]

## EXPERIENCE

**Standard & Poor's, New York** **10/15 to 1/16**
Associate (Intern), Quantitative Ana[illegible]arch Gr[illegible]

**Capital One Financial, Bangalore, Indi[illegible]** **5/12 to 3/15**
Senior Associate/ Business Analyst (Cre[illegible]

- Created a Classifi[illegible] & Predictive [illegible] model using regression and text-mining techniques to identify key customer segments [illegible]h have a very[illegible]h propensity to file regulatory complaints.
- Designed [illegible]leme[illegible] anti-mo[illegible] laundering strategy in the system to identify potential customers who m[illegible]e us[illegible]eir c[illegible]ca[illegible] launder black money.

**HSBC Globa[illegible]ly[illegible], Bangalore, India** **8/10 to 4/12**
Analyst (Credi[illegible]s & Retail Partnerships)

- Led the India[illegible]m efforts in One-HSBC project which unified credit card & retail data infrastructure into a common platfo[illegible]nd was given **One-HSBC Award** for the same.

**Indian Register of Shipping, Mumbai, India** **6/09 to 7/10**
Assistant Surveyor (Research & Development)

- Designed and developed a software module in Visual C++ which is being used to verify whether the ship designs comply with various structural rules and regulations set forth by marine societies.

**Barclays Capital, Singapore** **5/08 to 7/08**
Analyst Intern (Regulatory IT)

- Developed and enhanced a financial application used for the regulatory reporting of trading transactions.

## INTERESTS

- Badminton, Soccer, Chess and Traveling.

PLACED

**ANDREW J. SALTER, CFA**
1111 Arkell Road, Walnut Creek, CA 94598
(224) 307-0818
andrew_salter@mfe.berkeley.edu

**US GREEN CARD HOLDER**

## EDUCATION

**University of California, Berkeley – Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate
- Team project with Mellon Capital – "Risk premia in emerging market sovereign debt" (Python)
- Team project with BlackRock – "Predicting and decomposing the term structure of interest rates"
- Arthur Qi scholarship

**Australian Graduate School of Management** **01/12 to 03/14**
Graduate Diploma in Management
- Student exchange to Kellogg School of Management, Northwestern University ([illegible]
- Kellogg project — statistical arbitrage, co-integration, and robust optimizati[illegible]ython, [illegible]Lab)

**University of Sydney** **01/00 to 12/03**
Bachelor of Commerce (1st class honors in economics)

## SKILLS SUMMARY

- Macroeconomics – over seven years experience as a [illegible] ban[illegible]-economist
- Programming – C/C++, Python, R, MatLab, CVX, UN[illegible]athematica[illegible]
- Financial markets – experience on both sell side ([illegible]trategist) and bu[illegible]ortfolio manager)
- Leadership – led research teams of up to seven pe[illegible] in both public an[illegible] private sectors

## PROFESSIONAL EXPERIENCE

**Citadel LLC, Toronto, Canada (internship[illegible]** **10/15 to 1/16**
Quantitative Research Analyst
- Develop systematic macroeconomic tra[illegible]g [illegible]egi[illegible] and Unix)

**ANZ Banking Group, Sydne[illegible]stralia** **12/11 to 10/13**
FX Strategist
- Developed [illegible]acroe[illegible]mic [illegible]els to forecast G10 FX (VBA, Python)
- Created [illegible]arch tha[illegible]proved [illegible]Z Economic team's rankings in AsiaMoney & EuroMoney polls
- Delivered [illegible]hes [illegible]ver 100-p[illegible]son audiences on economies of China and Australia
- Produced ove[illegible]0 FX trade recommendations, generating substantial sales revenues
- Bank spokespe[illegible]or FX markets: appeared regularly on television or in print (Bloomberg, Sky, WSJ, FT)
- Led cross-function[illegible]rketing team to major central banks in South America, on-boarding new clients

**The Reserve Bank of Australia, Sydney, Australia & New York, NY** **09/04 to 11/11**
Economist
- Managed & developed the bank's suite of econometric models for the net exports sector (includes error-correction models, ARIMA models, GARCH models - mostly EViews & Stata, some MatLab)
- Led a team of three economists & four research assistants; prepared Board briefings for monetary policy
- Drafted three speeches for board members
- Managed USD15 billion fixed income portfolio of sovereign reserves; discretion of USD70k DV01
- Intervened in FX markets in 2008, transacting USD200 million in 2 days in the wake of the Lehman default

## ADDITIONAL INFORMATION

- Dual citizenship - Australia & United Kingdom
- Memberships: CFA Institute, New York Society of Securities Analysts (NYSSA), International Association for Quantitative Finance (IAQF)
- Interests include surfing, triathlon, cycling, and travelling (visited 48 cities in 31 countries)

PLACED

# Roham Sameni

2299 Piedmont Ave. Rm 529, Berkeley, CA, 94720 USA
roham_sameni@mfe.berkeley.edu • 510-541-1914


## EDUCATION

**University of California, Berkeley - Haas School of Business** — **Mar 2015 – Mar 2016**
Master of Financial Engineering Candidate

**University of British Columbia, Vancouver, B.C., Canada** — **Sep 2010 – May 2014**
B.A.Sc., Electrical Engineering, Graduated with Distinction
*The Undergraduate Student Research Award (2011)*

## EXPERIENCE

**Sensato Investors, San Francisco** — **Oct 2015 – Present**
***Intern - Quantitative Analyst***
- Analyzing the portfolio and generating reports regarding performance and risk evaluations.
- Leveraging statistical methods and machine learning techniques for text processing.
- Providing support to portfolio managers in research and live trading of quantitative stra[illegible]s.

**PMC-Sierra, Vancouver, BC, Canada** — **Jan [illegible] – April 2013**
***Intern - Product Design Engineer***
- Detected the system bottleneck of a micro-controller by analyzing the per[illegible]nce and con[illegible] the si[illegible]ion results.
- Suggested an architectural solution that improved the bandwidth utiliz[illegible]of the product by 5[illegible] in[illegible]sed efficiency.

**Patexia Inc., Los Angeles, CA, USA** — **May 2012 – Aug 2012**
***Intern - Artificial Intelligence Researcher***
- Resolved entity name mismatch by leveraging Natural La[illegible]ge Processing a[illegible]ms f[illegible],000 corporate names.
- Optimized algorithm's comparison loops and gained 65%[illegible]ed-up on processin[illegible]out sacrificing precision.

**Tantalus Systems Corp., Vancouver, BC, Canad[illegible]** — **Sep 2011 - Dec 2011**
***Intern - Test Engineer***
- Improved the software development life c[illegible]eping trac[illegible]ent process using project management software and interfacing with software de[illegible]pe[illegible]A team.
- Designed new test scenarios that improve[illegible]ting c[illegible]of products.

**Electrical Engineering Department, UBC, [illegible]nc[illegible]r, Ca[illegible]da** — **May 2011 - Aug 2011**
***Undergraduate Research [illegible]sistant***
- Developed C base benc[illegible]s to provide par[illegible]omputations for execution on Graphics Processing Units.
- Profiled Apache server per[illegible]ce under stres[illegible]d modified the encryption source code to run the security module of the server in p[illegible]de o[illegible]hics Processi[illegible]Unit to increase the performance.

## SKILLS [illegible]MARY

**Data Analys[illegible]** Mach[illegible]Learning, NL[illegible], Statistical Modeling, Time Series, Regression, PCA, Monte Carlo
**Programming[illegible]**, MySQL, MATLAB, Python, JavaScript, UNIX/Linux

## PROJECTS

**Evaluation of biases [illegible] analysts' earnings forecasts (Haas School of Business)** — **Jan 2016 – Present**
- Building a robust model to systematically forecast earnings and returns based on company characteristics.
- Investigating the potential biases in analysts' predictions by seeking abnormal profit from a portfolio created based on deviations from normative statistical rules.

**Optimization in Operations Research (KPMG)** — **Sep 2013 – Apr 2014**
- Developed a genetic algorithm to approximate solutions to a vehicle routing problem for a network of 140 geolocations.
- Created an analytical tool to identify a set of near optimum distribution locations to minimize the transportation cost.
- Led a team of three engineering students and structured the approach to the problem.

**Quantitative Modeling in Operations Research (Sauder School of Business)** — **Dec 2013 – Mar 2014**
- Produced a quantitative model of discharge dynamics to evaluate the emergency department behavior.
- Decreased the patient queuing time by 15% to a target level by moving the supply curve to an optimal time.
- Held meetings with senior consultants from McKinsey to address arising issues and prepare the proposal and report.

## OTHER

- Interests: Cycling, reading and following technology trends (Magazines and blogs), business and financial news.

# Jean SANTINI


| Address | Contact | Date of Birth |
|---|---|---|
| 1311 Glendale Avenue<br>Berkeley, CA 94708 - USA | +1 (510) 332 5497<br>jean_santini@mfe.berkeley.edu | 09/29/1991 |


PLACED

## EDUCATION

- **March 2015 – March 2016** — **UC Berkeley – Master of Financial Engineering (MFE Program)**
- **2011 – 2013** — **ENSAE ParisTech – Master in Economics & Applied Mathematics**
  - Courses in: Econometrics, Advanced Mathematical Statistics, Macroeconomics, Advanced Microeconomics, Microeconomics of Finance, Financial Instruments, Stochastic Calculus, Simulation & Monte Carlo Methods, Risk Management
- **2008 - 2011** — **Lycée Louis le Grand, Paris (MPSI - MP*)**
  France's leading preparatory school for entrance to the highly competitive "Grandes Écoles"
- **2005 - 2008** — **Lycée Paul Gauguin, Tahiti, French Polynesia**
  French baccalaureate diploma in Sciences, awarded with honors (average: 17.68/20)

## SKILLS SUMMARY

- **Programming** in C++, VBA, SQL, Maple, SAS, R, Python
- **Bloomber... uters**

- **French** — Fluent (mother tongue)
- **English** — Fluent
- **Spanish** — 5 yrs. in high school
- **...rin** — ... in high school, 2 yrs. at ENSAE; ...k langua... dy holiday at Beijing Language & C... Uni... y in 2007

## WORK EXPERIENCE

- **Jul. 2014 – Jan. 2015** — **Goldman Sachs Internation... Londo...**
  Intern, PIPG Cross-Asset Deriva... Sales te... ...nvestor Products Group):
  - Designed and priced cros... ...et ...res (...ty/Rates/Credit/FX) for Swiss private banks and institutional clients
  - Pr...ded tailor-made m... ... solutions addressing market opportunities and operational challenges, under c...nce and legal requi... ...ts
  - Wo... ...ith Trading to pre... evaluate volatility, correlation, cross-currency and skew risks embedded
- **Jan. 2014 – Jul. 2014** — **...chs I... ...tional ...ndon**
  Intern, ... Structu... ...ate Investor Products Group):
  - S... ...rted secur... ...and issuance processes in collaboration with trading, sales, technology and operational teams
  - ...ged platform ...atabase using sophisticated programming tools (VBA & SQL infrastructures)
  - ...ated automated reports addressed to senior management
- **Jul 2013 – Jan. 2014** — **Cré... ...ricole Corporate & Investment Bank (CA-CIB) – Paris**
  6-mo... ...cement in the Credit & Rates Structuring team:
  - D...igning and pricing cross-asset structures (Equity/Rates/Credit/FX/Inflation) for both linear and non-linear products
  - Ensured smooth execution of transactions between Trading and Sales
  - Assessed full economics of transactions with regard to risks embedded: margin policy, CVA, FVA, provisions, adjustments
- **Jun. 2012 – Sep. 2012** — **L'Occitane International Financial Management – Geneva**
  Intern, Accounting Consolidation Team (corporate finance), under the responsibility of the CFO: reporting, account consolidation and budgetary planning

## INTERESTS

- **Volleyball** — 2 yrs. in « ASPTT Paris » club (league: departmental 1) & 2 yrs. in ENSAE's volleyball team (captain)
  - **2012: Ile de France champion** (league: university 2)
- **Martial Arts** — Aïkido (8 yrs. – brown belt) & Karaté (3 yrs. – blue belt)
- **Snowboard** — 15 yrs. in Mount Hood, USA
- **Swimming** — 10 yrs. in the "Club des Nageurs de Polynésie"
- **Drums** — 7 yrs. at the Conservatory of French Polynesia

# Rohit Sarma

#221, 2070 University Ave, Berkeley, CA- 94704 +1-510-289-8790 rohit_sarma@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley - Haas School of Business** **2015 – 2016**
Master of Financial Engineering Candidate

- Coursework spans across ‣ Asset Classes: Equities, Currencies, Rates, Credit ‣ Empirical Analysis & Quantitative Techniques for Valuation ‣ Dynamic Asset Management, Optimization & Risk Management ‣ Behavioral Finance

**Indian Institute of Technology Madras** **2006 – 2010**
Bachelor of Technology, Mechanical Engineering

- Published research paper in international journal *Measurement, Elsevier* on estimating temperature using sound waves. Created algorithm capable of estimating temperature within 5% error.
- Awarded *Merit Scholarship for Professional Studies* by Govt. of India for all 4 years.

## SKILLS & CERTIFICATIONS

- **Finance:** Passed CFA Level 2 exam
- **Programmin /Tools** TLAB, VBA, Bloomberg

## PROFESSIONAL EXPERIENCE

**AXA Investment Managers, Rosenberg Equities** **S an o Bay Area inter, 2015 – 2016)**
Internship, Portfolio Management – Quantitative Equity

- Studied the effectiveness of harvesting alpha using prietary facto pa ning investment universe. Proposed a new alpha recipe for fast growing European mpanies.
- Assisted the team in managing US-based funds. Partici in investment stra gy reviews, trade recommendation discussions and portfolio rebalancing sessions. Reported O Americas
- Developed framework for performance & ibution o s (Small cap, Emerging, Intl. broad).

**MSCI Inc.** (formerly **MSCI Barra**) **Mumbai, (2013 – 2015)**
Associate, Multi-Asset Class Portfolio & Risk *(B Sell ions, Continental Europe & India)*

- Identified market opportunities to drive team . Conducted sales campaigns targeting Swiss hedge funds.
- Modeled multi-asset port using proprie valuation tools (*RiskMetrics* & *Barra*). Ensured clients' investment strategies are accurately refl
- Explained sources e ret sk using mu factor models (fundamental/market based). Created VaR reports, stress tested ollos. ented lts t spects/clients (Portfolio Managers, CROs, ETF desks).
- Created *Liq Overvie eports* f pean macro hedge fund analyzing the cost of trading illiquid assets.

**Analyst, Global Eq** , (*Hedge Funds, UK Belgium Netherlands*) **Mumbai, (2012)**

- Supported total s $2m: Educated clients & prospects on MSCI index methodology.
- Advised clients on c indices (currency hedged, allocation capped) for benchmarking investment strategy.
- Visited fund houses to index solutions: smart beta strategies, economic exposure themes.

PLACED

**JPMorgan Chase & Co.** **Mumbai, (2010 – 2012)**
Business Analyst & Developer, Investment Banking Technology

- Recruited under the *Corporate Development Program* – a firm wide fast-track leadership program for graduates.
- Designed & developed derivatives processing platforms to consolidate legacy systems. Achieved cost savings of more than $250,000 by removing redundancies across clearing & settlement systems.
- Reduced manual intervention by conceptualizing and implementing an application to handle faulty F&O trades.

**GE Global Research** **Bangalore, (Summer, 2009)**
Summer Internship, John F. Welch Technology Center

- Developed a novel procedure to model surface wear on a plastic. Solved PDEs numerically in MATLAB.
- Predicted time of failure using simulations. Created visualizations from scratch to graphically track wear evolution.
- Reduced dependence on experiments from 8 weeks to 8 hours. Resulted in GE's commercial application.

## ACHIEVEMENTS

- Secured All India rank 63 & State rank 12 in *All India Engineering Entrance Exam* attended by over 500,000 students.
- Developed a self-powered Tree climber, a low cost solution for rural areas with shortage of skilled labor. *Principal Scientific Advisor to the Govt. of India* supported the project.
- Worked as copywriter & graphic designer for IIT's annual student festivals. Created brochures to attract sponsorship.

# MINA SHANKAR

2729 Elmwood Avenue, Berkeley, CA 94705 • mina_shankar@mfe.berkeley.edu • (847) 804-3725
Location of Preference: New York, London

## EDUCATION

**University of California, Berkeley** • Berkeley, CA **March 2015–March 2016 (Expected)**
***Master of Financial Engineering Candidate:*** GPA 3.8/4.0

- Awarded $10,000 scholarship by Financial Women of San Francisco
- Team Projects: Decomposing the sovereign bond risk premium; Modeling the term structure of interest rates

**Northwestern University** • Evanston, IL **September 2008–August 2011**
***Bachelor of Arts, Economic & Statistics:*** GPA 3.5/4.0

## CERTIFICATIONS

Passed all three levels of the CFA Program on first attempt (awaiting CFA designation)

Investment Management Certificate, CFA Society of the UK

Math Foundations, Statistics, and C++ Programming for Financial Engineers Certificates [illegible]versity of Ca[illegible]nia, Berkeley

Passed P & FM exams, Society of Actuaries

Bloomberg Aptitude Test: 700 (99th percentile; Top 3 performer worldw[illegible] April 2015)

## SKILLS SUMMARY

**Leadership/Communication:** President of Financial Engineeri[illegible]udent Asso[illegible]n

**Technical:** Knowledge of C++, Python, Matlab, R, Stata, Min[illegible], VBA, POINT, Blo[illegible]d Microsoft Office

**Languages:** Beginner in Mandarin, intermediate in Spanish

## WORK EXPERIENCE

**Barclays** • New York, NY **October 2015–January 2016 (Expected)**
***Macro Structuring Analyst:*** Contracted analy[illegible]ocusi[illegible]lient solutions across FX, commodities, and rates. Team partners closely with both sales and trading to [illegible]ver ta[illegible]tions to clients across asset classes.

**Schroder Investment Man[illegible]ement** • New Y[illegible] **April 2012–January 2015**
***Fixed Income Analyst:*** Produ[illegible]cialist for globa[illegible]ge of fixed income strategies, responsible for client reports, thought pieces, RfPs, and investment rev[illegible] Split time be[illegible]n Product and Risk/Performance teams, assisted with attribution and portfolio moni[illegible]ticipa[illegible] London[illegible]ed training program, taking full advantage of classroom instruction, real client case[illegible]es, int[illegible]tive si[illegible]io[illegible]d coaching from senior executives across all asset classes.

- Develo[illegible]nd im[illegible]ented qu[illegible]tative tools to compare relative value across securities and markets. Provided new issu[illegible]d industry reviews while educating new users.
- Named tea[illegible]esentative in charge of overseeing the integration of an acquisition's 200+ bespoke reports. Modernized t[illegible]acy reporting process for consistency and efficiency across seven teams.
- Constructed mo[illegible]rtfolios for new clients, optimizing for yield under quality and maturity restrictions. Pitched completed portfolios to sales manager, justifying issuer picks and rates outlook.
- Implemented VBA to automate operations for the team.
- Processed and evaluated overnight performance for 90+ accounts on daily basis. Calculated attribution to deconstruct performance outside its risk/return objectives; collaborated with Accounting to rectify errors.
- Developed analytic tool to track 90+ accounts' daily moving average, flagging accounts trading outside its limits.

**Morgan Stanley** • Chicago, IL **August 2011–April 2012**
***Equity Analyst:*** Gained hands-on experience on the investment desk for a 5-person, $3 billion, quantitative money manager. Worked closely with each team member to provide extensive research, trading, and client support.

- Implemented R programming to enhance portfolio optimization screens.
- Monitored risk levels for 60+ index funds across multiple factor and regional styles, using MSCI Barra.
- Generated creative research ideas inspired by market sentiment; presented findings to Portfolio Manager.
- Analyzed financial news of companies owned; researched fundamentals to supplement buy/sell decisions.
- Initiated content upgrade of marketing materials; trained financial advisors in key points to convey to prospects.

# LANQING SHAO

2299 Piedmont Ave., Room 458, Berkeley, CA 94720

510.384.6341

lanqing_shao@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

**Shanghai University of Finance and Economics - School of Finance** **9/06 to 7/10**
Bachelor of Economics

**University of Southampton, UK - School of Economics and Finance** **9/08 to 7/09**
Diploma of Economics

**Passed CFA Level 2**, June, 2012

## SKILLS SUMMARY

- **Finance** – over four years of trading experience at stock in[illegible]utures and h[illegible] fund[illegible]
- **Software Development** – C++, Python, R, Matlab.
- **Leadership/Communication Skills** – over two years [illegible] servi[illegible]ence for hig[illegible]net-worth clients.
- **Language Skill** – Fluent in English, Mandarin.

## EXPERIENCE

**Solon Investment, Shanghai, China** **10/15 to 1/16**
Quantitative Analyst Intern

**Solon Investment, Shanghai, China** **4/10 to 3/15**
Trader

- Developed trading [illegible]ategies for HS[illegible]ck index futures and made a significant profit.
- Managed and ma[illegible]ed program[illegible]ding, measured the earning capacities of strategies and made suggestions for impro[illegible]ent.
- Gathere[illegible]t in[illegible]tion [illegible] market prices from domestic and overseas markets, and provided infor[illegible]on dur[illegible]he da[illegible]g meeting.
- Investi[illegible]d vari[illegible] kinds of [illegible]ing ideas and price indicators, conducted back-testing of different strategies for both [illegible]ex futures and commodity futures.

**Fundnex Investme[illegible]hanghai, China** **12/09 to 4/10**
Trader Trainee

- Traded in foreign exchanges and precious metal markets;
- Conducted technical and fundamental analyses of currency markets;

**Aegon-Industrial Fund Management, Shanghai, China** **9/09 to 12/09**
Research Intern

- Performed research on structured products, focusing on product characters, market shares and volumes on developed markets to testify the feasibility of issuing the same products in China;
- Processed data from Information Database and investigated in different industries;

## INTERESTS

- swimming, running, sailing and squash.
- psychology and behavioral finance.

PLACED

# SHIVAM SINHA, FRM

2220 Piedmont Ave., Berkeley, CA 94720|+1(510) 693-2564|shivam_sinha@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley- Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

**Indian Institute of Technology-BHU (IIT)** **7/02 to 5/06**
Bachelor of Technology in Mining Engineering
Publications: Four research publications on neural network programming in acclaimed journals

FRM (Charter holder), **CFA Level 1**

## SKILLS SUMMARY

- **Finance** – Experience in Investment management, in multi-asset class and in Quantitative analysis.
- **Programming**–VBA, R, Python, SQL, Matlab, C++, Bloomberg, Barclays POINT and Yield Book, MorganMarket

## INDUSTRY PROJECTS (while in the MFE)

**Mellon Capital Management, San Francisco** **06/15 to 09/15**
- Determination of optimal FX hedge ratio for international equity po[illegible]os, the new [illegible]thodology provided better returns than 100% hedged and un-hedged portfolios for 5, 10 an[illegible] years perio[illegible]

**Dymon Asia – Macro Hedge fund, Singapore** **12/14 to 2/15**
- Developed a model to determine one-month Indicative v[illegible]ity for currency [illegible]sing volatility surface.
- Analyzed DTCC data to find "Magnet" strikes for currencie[illegible] low vola[illegible] environments.

## EXPERIENCE

**Pacific Private Fund Advisors, New York - Quant [illegible]lyst Intern** **10/15 to 1/16**
- Review academic & market literature and test[illegible]erent trading strategies
- Develop portfolio optimization techniques and [illegible] back-test[illegible] and simulation analytics

**Olam International, Singapore - Ass[illegible]ri-comm[illegible]** **2/13 to 3/15**
- Monitored daily market moveme[illegible] and [illegible]conomic events to estimate probable impact on portfolios
- Used hedging strategies such as n[illegible]st co[illegible]/put spreads to mitigate price and currency risks
- Developed VaR & p[illegible]cing models & [illegible]ed statistical analysis to determine trends in different markets

**Goldman Sachs (GSAM[illegible]ia- Associate[illegible]set Management** **11/10 to 8/12**
- Created Fi[illegible]com[illegible]d Equity m[illegible]l portfolios and advised portfolio managers about appropriate bench[illegible]icate[illegible] allo[illegible]n of investment mandates
- Perf[illegible]d Mea[illegible]ariance[illegible]s to calculate optimal portfolio weights, analyzed Portfolio attribution reports[illegible]reb[illegible]ced Fixed [illegible]come and Equity portfolios to provide FX and duration hedges
- Calculate[illegible]olio risk and P&L in "What-if" situations – such as weakening/strengthening of spreads (CDS/Z Spre[illegible]d non-parallel shifts in yield curves
- Developed ass[illegible]ocation methodology of S&P GIVI Index; Sharpe ratio of new index increased from -0.10 to 0.29 by using intrinsic value weighing methodology

**Evalueserve, India- Manager, Investment Research** **5/08 to 11/10**
- Led global team of 10 people to develop and rebalance Fixed Income and Commodity Indices/ETFs
- Created "Short IBOXX € Sovereigns Eurozone TR" ETF and "DB Australia SSA Bonds TR" Index
- Developed CDS valuation models and volatility index for CDS indices

**IBM, India - Application Developer** **11/06 to 05/08**
- Developed calculators using C++ to calculate bond analytics such as Yields and Durations

## ADDITIONAL INFORMATION

- Interests: Squash (represented IIT in National Inter-University Squash tournament, 2006), Volunteering (Team Captain for Community Team Work at Goldman Sachs, 2011-2012)
- Scholarships: Sponsorship from Swiss Nuclear Safety (HSK) to do a research project at ETH-Zurich, 2006

# William Summer

22 Panoramic Way, Berkeley, CA, 94704, US
(+1) 510-388-0864 | william_summer@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley – Haas School of Business** **Berkeley, US**
Master of Financial Engineering Candidate Exp. March 2016

- **GPA:** 3.5/4.0
- **GRE:** Quantitative 169/170 (97th percentile), Verbal 165/170 (95th percentile)

**Certificate in Quantitative Finance** **London, UK**
Final Average: 89% January 2013

- **Final Projects: "**Pricing Binary Options under Uncertain Volatility by Explicit Finite Difference Methods

**Cardiff University** **Cardiff, UK**
MSc Financial Economics – Graduated with Distinction February 2011

**London School of Economics** **London, UK**
BSc Business Mathematics & Statistics – Second Class Honours Degree July 2009

## WORK EXPERIENCE

**Deutsche Bank AG,** **Frankfurt, Germany**
Global Macro (FX and Rates) Structuring – Intern October 2015 – January 2016

**Commerzbank AG,** **London, UK**
FX Quantitative Solutions Group – Intern August 2014 – February 2015

- Back tested option and forward hedges for multiple EM and G10 currency pairs to devise optimal hedging strategies for corporate clients
- Published research note on profit taking on FX options
- Redesigned the index level verification and roll management system for G10 Carry, Smart DCD and STIRS indexes in VBA
- Created ad hoc tools for FX Sales

**Moody's Investors Service** **London, UK**
*Associate Analyst – Structured Finance – Covered Bonds Team* September 2011 – August 2014

- Conducted quantitative and qualitative performance evaluation for mortgage, commercial and public sector covered bond programs
- Increased efficiency for several tasks by Reengineering multiple processes in VBA
- Liaised with issuers and investors clarifying any queries they had regarding the credit analysis
- Published and improved the quarterly "Covered Bonds Monitoring Overview" – a highly regarded document by covered bond investors
- Actively monitored more than EUR 100bn worth of outstanding bonds, with a focus on German, Austrian and Norwegian markets

**Mazars** **Munich, Germany**
*Internship in Audit, Transaction Services and Corporate Finance Advisory* January 2011 – July 2011

- Analyzed business strategy, identifying issues and suggesting solutions as part of a team effort to establish a long term strategic solution
- Aided in the creation of restructuring strategy for a recently acquired logistics company

## SKILLS, ACTIVITIES & INTERESTS

**Languages:** Bilingual; English and German
**Technical Skills:** VBA, Matlab and Python
**Interests:** Snowboarding, Running and Football

# PETER TSELIOS, CFA

2201 Derby Street, Apt. 3 — Phone: 201-290-5724
Berkeley, CA 94705 — Email: ptselios123@gmail.com

**EDUCATION** University of California, Berkeley – Haas School of Business — Berkeley, CA
3/15 – 3/16 Master of Financial Engineering Candidate

Citigroup - Team Project: Bond Liquidity and Credit Cycle Dependence – estimate the bid/ask spread value due to liquidity and how the spread changes over the credit cycle

May 2009 — Rutgers University — New Brunswick, NJ
B.A. in Economics, B.A. in Statistics, Minor in Psychology
Major GPA: 3.67

**SKILLS** C++, Matlab, Python, Bloomberg

**EXPERIENCE**

10/15 – 01/16 — **OAK GROUP** — London, England
**Oil Trading – Internship**

09/12 – 02/15 — **SILVER POINT CAPITAL** — Greenwich, CT
**Trading Assistant**
- Priced $3 billion of a global portfolio of products consisting of e[illegible]es, equ[illegible]rivatives, [illegible]ds, loans, FX forwards and derivatives, swaptions, and CDS on a daily and on a mo[illegible]nd basis
- Managed daily trade capture and allocation process ensur[illegible]quidity [illegible]ximizat[illegible] credit risk minimization
- Created a hedge equalization model to properly calculate ad[illegible] e[illegible]ure inclusiv[illegible] custom basket trades that produced precise target hedge trade allocations f[illegible]agship [illegible]s
- Developed logic to optimize the allocations of [illegible]es between the [illegible]hip f[illegible] to equalize exposure as a percentage of relative NAV
- Negotiated the terms of total return swaps in a[illegible]t timeframe and subject to significant constraints to allow the firm to gain desired exposure to various credits

04/11 – 09/12 — **BARCLAYS CAPITAL**
**Prime Services Derivatives Middl[illegible]ffice** — New York, NY
- Priced unwinds and novations us[illegible]vario[illegible]es to determine P&L impact
- Developed a m[illegible]el to calculate da[illegible] for the Rates Prime Brokerage desk
- Designed and i[illegible]mented a proce[illegible] identify and track all trades not cleared to LCH to minimize counterparty risk
- Managed daily tra[illegible]pture process [illegible]uding booking of new trades, novations, and unwinds
- Ass[illegible]nsibi[illegible]r the ex[illegible]is[illegible] and expiration of daily option expiries
- A[illegible]untabl[illegible]tying c[illegible]d[illegible]y risk and P&L to confirm all books are flat

06/10 – 04/11 — **Netw[illegible]Manag[illegible]ent** — New York, NY
- Crea[illegible]del to identify fee-related pricing inefficiencies that saved the firm over $500,000
- Reconc[illegible]he entire population of BCI agent bank accounts for various year-end audits to mitigate reporting risk, financial r[illegible]nd reputational risk to the firm
- Key driver a[illegible] active participant in the global equities build-out for BCI in various markets including Chile, Peru, Colombia, Egypt, Morocco, and Russia

08/09 – 06/10 — **Interest Rate Derivatives Middle Office** — New York, NY
- Streamlined daily option expiry process as well as Bermudan trade capture process
- Planned and organized identification of all trades affected by the Queen's Jubilee holiday, raising trades needing amendment to the appropriate desks
- Liaised with TAs to create a daily preliminary check to identify all trades with missed resets prior to the snap
- Played an integral role in rebooking entire population of both year-on-year inflation swaps, and asset swaps
- Participated in TriOptima – quarterly netting of interest rate swaps with various counterparties to reduce balance sheet assets and liabilities by ~$11bn USD, and to reduce counterparty exposure by over $50bn USD

Summer 2008 — **Prime Brokerage Intern** — Whippany, NJ
- Developed a new and efficient system for processing, tracking, and retaining Form 1 to Schedule A agreements
- Collaborated with multiple groups in an effort to identify and resolve various breaks in a timely manner
- Performed daily activities including: reconciliation of wash accounts, processing cash wires, assessing monthly interest charges for numerous clients, and posting adjustments to client accounts

PLACED

# Maria Vigil

2500 Dana St. Apt. 4, Berkeley, CA, 94704
(510) 508-6397 maria_vigil@mfe.berkeley.edu

PLACED

## EDUCATION

**University of California, Berkeley-Haas School of Business** Mar 2015-Mar 2016

*Master of Financial Engineering Candidate*

Current Independent Industry Team Project with Uber

- Development of a business plan to determine the best strategy for the company to expand their business to the food delivery sector, and/or other courier service
- Development of a pricing model that determines at each point in time and city the optimal price for the company to maximize their profits

**Instituto Tecnologico Autonomo de Mexico (ITAM)** Aug 2008-Dec 2012

*Bachelor’s Degree in Industrial Engineering*

Award to the best GPA of the Academic Division of Engineering

**Loyola University Chicago** Summer 2012

Business Administration Coursework (Investments)

**Certificates**

“Advisor in Investment Strategies” by the Mexican Stockbr[illegible]rs’ As[illegible]tion Feb 2013

## SKILLS

**Programming**: Python, Matlab, C++, R, Bloomberg, Vi[illegible]l Bas[illegible]NA, Simio, [illegible]AS

**Languages:** Spanish (native), English (advanced), [illegible]an (interm[illegible]te)

## EXPERIENCE

**Moody’s Analytics** San Francisco, CA.

Quantitative Financial Assurance Inte[illegible] Oct 2015-Jan 2016

**Franklin Templeton Investments (for[illegible]ly H[illegible]Asociados)** Mexico City

Investments Principal Oct 2012-Mar 2015

- Conducted researc[illegible] monitored p[illegible]cal and financial environment from national and international perspective.
- Managed [illegible]unts, [illegible]ding pe[illegible] funds, endowment and patrimonial funds, cultural and pro bono accou[illegible]
- Provid[illegible]comm[illegible]ations a[illegible]cision-making support for client portfolio to Portfolio Managers and Head of Invest[illegible]s [illegible]ations at the Investments Committee.
- Executed q[illegible]ative valuation of fixed income instruments with specific focus on global government debt.
- Provided cons[illegible] information updates for internal material and client meetings.

**ITAM** Mexico City

Program Director Assistant, Academic Division of Industrial Engineering Aug 2011-Jun 2012

- Organized and coordinated the graduating process for Industrial Engineering students.
- Monitored teachers in their evaluation of graduating projects.
- Corrected and edited all documents related to graduating process for engineering students.

## INTERESTS

Volunteering Activities

- Taught and regularized underprivileged children in their Mathematics and Physics courses.
- Supported a group of women and children who had suffered domestic violence by organizing different activities, such as cooking, crafting, and reading lessons.

Fine arts and photography

# Enze Wang

1930 Vine Street, Apt 308, Berkeley, CA 94709
(+1)510-697-3266
enze_wang@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate
**Project** - With Mellon Capital and a team of 4 classmates: Exploration on Du&Schreger's *Local Currency Sovereign Risk*
**Project** - In collaboration with Citigroup and a team of 5 classmates: Emerging Market Sovereign and Corporate Betas

**Tsinghua University, Beijing** **9/10 to 7/14**
Bachelor of Science in Automatic Control and Engineering
Bachelor of Arts in Economics (Second Degree)
**Courses Completed** – C Programming, C++ Design and Training, Introduction to Complex Analysis, Data Structure, Signals and System Analysis, Numerical Analysis and Algorithms, Operations Research, Compute[illegible]tion

## SKILLS SUMMARY

- **Finance** - Three financial internships covering private equity, private placeme[illegible]tes in China [illegible] Macro Exotics in the US.
- **Software Development** – Proficient in C/C++, C#, MATLAB; comf[illegible]e with Java, [illegible]sembly [illegible]thon.
- **Languages** – Fluent in English and Mandarin.

## PROFESSIONAL EXPERIENCE

**Barclays Capital | Intern in Macro Exotics Team, New Y[illegible]** **10/15-1/16**

**Bank of China Investment Limited | Intern in Private E[illegible]y Dept., Beijing** **8/13**
- Investigated the new energy vehicles area with a da[illegible]iven approa[illegible]nd analyzed data.
- Created a new energy vehicles field [illegible]ch report a[illegible]vided i[illegible]stment suggestions.
- Collected data for an unlisted comp[illegible]w energ[illegible]rea and wrote a detail-oriented report.

**China Construction Bank | Intern in Inves[illegible]nt Ba[illegible]Beijing** **7/13**
- Designed a program in C/C++ for inform[illegible]ocessing of private placement notes in China.
- Reviewed the finan[illegible]atements of th[illegible]ate placement note issuers and clarified the risks of the bonds.
- Analyzed the non-pu[illegible]ssuance of d[illegible] financing instruments directional distribution agreements and bond underwriti[illegible]ments [illegible]mpanies in [illegible] National Association of Financial Market Institutional Investors.

## RESEARCH EX[illegible]NCE

**Institute of [illegible]urem[illegible] and Electr[illegible]ic Technology, Tsinghua University, Beijing** **4/12 to 3/13**
- Designed [illegible] muscle measuring system for hospital patients.
- Developed a [illegible]ram of displaying data in real time and storing them in files using C and C#.

**Siemens Corporate Te[illegible]ology, Beijing** **3/14 to 6/14**
- Designed and built the prototype of an expansible Cartesian coordinate robot.
- Using PLC programming language to design the hardware system.
- Designed the user interface based on the C# to send command and show the moving of the system.

## AWARDS, ACTIVITIES & INTERESTS

- Math: 1st prize in the National Olympiad in Mathematics in China (early admission to Tsinghua University).
- BAT (Bloomberg Aptitude Test): 93 percentile worldwide.
- Captain of the class soccer team during undergraduates.
- Marathon: participant in the Beijing International Marathon for 21-km stage in October 2011.
- Playing soccer, reading, traveling, and fencing.

PLACED

# XIA (Jack) WU

6-2126 Bancroft Way, Berkeley, CA 94704

Phone: 510.610.2531 • Email: xia_wu@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley – Haas School of Business** Berkeley, CA

*Master of Financial Engineering Candidate* March 2016

- Citi Project**:** Systematically investigated the dynamic hedging strategies on EM corporate bonds using CDX
- Master Paper: Sentiment Analysis in Commodity Market (team of 4)
    - Applied statistical learning techniques on forecasting the monthly gold and oil future price movement using market sentiment scores under supervision of Professor Terrance Odean.

**University of Waterloo and Wilfrid Laurier University** Waterloo, ON

*Bachelor of Mathematics/Honors Mathematical Finance, Joint Honors Statistics* October 2013

*And Bachelor of Business Administration/Honors Finance Option*

Graduated with Distinction

- Research Assistant**:** Conducted research on pricing oil futures using Dynamic [illegible]d with Professor Adam Kolkiewicz
- Academic Project: Studied the advantage of nonparametric interest rate m[illegible]s over CIR M[illegible]el
- Software Development: Developed tile-matching puzzle video gam[illegible]andy C[illegible] in team[illegible].
- Courses: Algorithm Design and Data Abstraction, Objective Ori[illegible]d Programm[illegible] Comp[illegible]tional Finance

## SKILLS AND QUALIFICATIONS

- **Software Development –** Proficient in C++, MATLAB, [illegible]edge [illegible]Excel VBA, R, Python, and UNIX
- **Finance/Mathematics** - Strong knowledge of deriva[illegible] pricing, ma[illegible]atical [illegible]lysis, and statistics
- **Languages** – Fluent in English & Mandarin

## EXPERIENCE

**Standard and Poor's – Structured Finance [illegible]uantitative [illegible]lytics Gr[illegible]** New York, NY

*Quantitative Research Associate* October 2015-January 2016

- Developed econometric models such [illegible]ime[illegible]model and Vector Error Regression model for predicting regional house price movement using [illegible]TLAB
- Conducted empirical research on reside[illegible]l [illegible]tgages, housing markets and consumer credits to support RMBS criteria develop[illegible]
- Assisted with the develop[illegible]t and mainte[illegible]nce of quantitative models include loan-level model for estimating res[illegible]mort[illegible]default, de[illegible]quency, prepayment and loss severity.
- Used Excel [illegible]A and [illegible] to ex[illegible]late [illegible]etropolitan Statistical Area economic data.

**Jana Laborat[illegible]nc.** Aurora, ON

*Statistics Resea[illegible]ssi[illegible]t* April - September, 2012

- Created failure [illegible]els for pipelines based on Weibull distribution and used statistical analysis to determine the efficiency an[illegible]ability of the models.
- Forecasted the pipe[illegible]failure rates and developed commercial software based on forecasting results.

**OMERS Strategic Investment** Toronto, ON

*Business Intelligence* January - April, 2011

- Developed a VBA tool to automate database discrepancy checking process.
- Analyzed OMERS financial performance and prepared year-end financial report.

## PUBLICATIONS

2015 Wheeler, Polizu, Wang, Manzi, Schopflocher & Wu. "Economic Factors Affecting Housing Prices: Appreciation Likely to Continue in 2016 for Most MSAs". Standard &Poor's Ratings Services

## ADDITIONAL INFORMATION

- Developed an online education platform which introduced online interaction environment to classrooms
- Enjoy reading, swimming, and playing the piano

# Kai Xiong

2615 Telegraph Ave., Apt.207, Berkeley, CA 94704

510.599.3725 kai_xiong@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**

Master of Financial Engineering Candidate

Industrial Team project:

**BlackRock** (team of 5 MFE students)**:** Predicting and Decomposing the Term Structure of Interest Rates

**Citigroup** (team of 5 MFE students): Hedge US Corporate Bond Credit Risk Premium with CDX

**McGill University - School of Computer Science** **1/13 to 5/14**

Master of Computer Science, CGPA: 3.85

**Politecnico di Torino** **9/09 to 6/13**

Bachelor of Electronic and Computer Engineering, CGPA: 3.80

## SKILLS SUMMARY

- **Finance** – CFA I candidate, pricing platform development, Be[illegible]y Trading [illegible]petitio[illegible] place.
- **Computer Science** – Machine Learning, C++, Java, Scala, P[illegible]n, R, Matlab, K[illegible], Shell, UNIX
- **Languages** – Fluent in English, Mandarin; Elementary in Ita[illegible] Fre[illegible].

## INDUSTRY EXPERIENCE

**Mariner Investment Group, LLC, New York, NY** **10/15 to 1/16**

Hedge Fund Quantitative Analyst Intern, Mariner [illegible]

- Assisting portfolio managers in daily trading act[illegible]. (Matlab[illegible])

**Morgan Stanley, Montreal, QC** **12/14 to 3/15**

Technology Associate, Institutional & [illegible]rpo[illegible] Technolog[illegible]oup

- Developed and maintained Interes[illegible]te Sw[illegible] pricing platform. (C++, Java)

**Morgan Stanley, New York, NY** **6/14 to 11/14**

Technology Analyst, E[illegible]prise Data & Se[illegible] Group

- Developed a bond re[illegible]mendation e[illegible]e (Scala, DB2) for wealth management division.
- Managed [illegible]feren[illegible]ading data [illegible] researched emerging technologies (Spring, Java).
- Fifteen[illegible]ek tr[illegible]g prog[illegible] w[illegible] provided comprehensive training of finance and core programming techn[illegible]ies (C+[illegible]va, Sca[illegible]hon, OOD, Concurrent programming, Template programming, Functional progra[illegible]g, W[illegible] Technologies, Database, etc.).

**McGill Univer[illegible]ontreal, QC** **1/13 to 5/14**

Research Assista[illegible]

- Applied Marko[illegible]in to build a stochastic model of dedicated short-range communication (DSRC) protocol for VANETs. Implemented DSRC multi-channel platform in NS2 simulator using C++.
- Courses TAed: Software Engineering (Design Patterns), Software Systems (C, python, HTML), Software Architecture. Instructed a non-trivial Java project.

**Bell laboratories, Paris, France** **6/12 to 12/12**

Research Trainee

- Studied cutting-edge OpenFlow switch technology. Report possible improvement of current router products to the production team. Actively involved in proposing and implementing a novel inter-controller routing protocol for Software Defined Networks (SDN).
- Delivered a Bell Labs-wide technical presentation about SDN.

## INTERESTS

- Guitar, traveling, photography, playing tennis and badminton

PLACED

# LUPING YANG

580 Ohlone Ave #107, Albany, CA 94706
352.665.3069
luping_yang@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** — **3/15 to 3/16**
Master of Financial Engineering Candidate — GPA 3.8/4.0

**University of Florida** — **8/09 to 12/14**
Doctor of Philosophy in Civil Engineering — GPA 3.85/4.0

**University of Florida** — **8/11 to 5/14**
Master of Science in Applied Mathematics — GPA 3.85/4.0

**Tongji University** — **9/05 to 7/09**
Bachelor of Engineering in Engineering Mechanics — GPA 4.3/5.0

**Passed CFA Level 3** — **9/11 to 8/14**

## SKILLS SUMMARY

- **Technical Skills** – C++, Matlab, R, Python, Bloomberg, Math[illegible] Mathematica.
- **Leadership/Communication Skills** – Investigator of a National Science Foundation project.
- **Languages** – Fluent in English and Mandarin.

## EXPERIENCE

**Research Intern, AXA Rosenberg, Orinda, CA** — **10/15 to 1/16**
Global Portfolio Project by AXA Rosenberg Equity Team
- Predicting alpha using AXA Rosenberg's fundamental analysis
- Assisting Director of Research to construct [illegible] portfolio using systematic approach
- Conducting optimization under various conditions

**Hurricane Research Group, University of Florida, Gainesville, FL** — **2/10 to 12/14**
Florida Public Hurricane Loss Model Project by Florida Department of Financial Service
- Investigated the efficacy of wind loads specified by North American Building Provisions by analyzing 130GB of experimental data
- Designed probability density functions (PDFs) to model non-Gaussian data. The program of Maximum Entropy PDF model was bought by J.P. Morgan & Co. to model non-Gaussian financial data
- Developed a Hermite Polynomial PDF model to represent PDFs of strongly non-Gaussian data and extended its application using Maximum Likelihood method and numerical optimization

## PROGRAM PROJECTS

**Citi Fixed Income Research, University of California Berkeley, Berkeley, CA** — **04/15 to 10/15**
Stochastic Spread and Default Transitions Team Project
- Adjusted historical credit transition matrix to the current credit cycle using rating upgrade-downgrade ratio
- Optimized credit transition matrix to match market credit spreads
- Applied stochastic spread values on transition matrix to predict credit spreads and spreads VaR

## INTERESTS

- Photography, playing bowling and basketball

# ZHENG ZHAI, Ph.D.

309 Mitchel Field Way, East Garden City, New York 11530
510.529.6377, zheng_zhai@mfe.berkeley.edu


## EDUCATION

**University of California, Berkeley - Haas School of Business** **3/15 to 3/16**
Master of Financial Engineering Candidate

- Graduate Student Instructor for the "Statistics for Financial Engineering" MFE pre-program course
- Independent Industry Projects:
  - **BlackRock, Inc**. Using Machine Learning Techniques to Forecast Corporate Events. (Team of five, Captain)
  - **Citigroup, Inc.** Hedging the Emerging Market Bond with CDX. (Team of five)
  - **Convergence Investment Management, LLC**. Statistical Arbitrage of Closed-End Funds/ETFs. (Team of three)

**University of California, Berkeley** **8/09 to 12/14**
Doctor of Philosophy in Chemical Engineering. Advisor: Prof. Alexis T. Bell.

**Tsinghua University**
Master of Science in Chemical Engineering (Rank 1/79, Excellent Master's [illegible] Award) **9/07 to 7/09**
Bachelor of Science in Chemistry (Rank 1/58, Excellent Bachelor's [illegible]is Awar[illegible] **9/03 to 7/07**

**Peking University** **9/06 to 6/09**
Bachelor of Science in **Economics** with focus on **Finance** [illegible]st C[illegible]ancial News [illegible]cholarship)

## INDUSTRY EXPERIENCE:

**Barclays PLC, New York** **10/15 to 1/16**
Quant Analytics Intern, Credit Risk Modeling

## SKILLS SUMMARY

- **Statistics**: Three Ph.D. level core [illegible]rses [illegible]nced Pro[illegible]ility, Advanced Statistics, Linear Models) taken in the statistics department at UC Be[illegible]ley. Ac[illegible]hed "Machine Learning" course on Coursera.
- **Programming:** Proficiency in C++, [illegible]h[illegible] R, M[illegible]ab, LaTeX, UNIX, and SQL. Accomplished "Algorithms: Design and Analys[illegible]ourse on Cour[illegible]
- **Research**: Published [illegible] articles in to[illegible]er journals and presented at international conferences.
- **Leadershi**[illegible]itte[illegible]singhua Stu[illegible]nt Union. Led research projects and mentored students.

## SAMPLE PUB[illegible]TIONS

- **Zheng Z**[illegible] et a[illegible]Band-Gap Energy as a Descriptor of Catalytic Activity for Propene Oxidation over Mixed Metal Ox[illegible]alysts." Journal of the American Chemical Society (JACS) (top journal in Chemistry), 2014.
- **Zheng Zhai**, [illegible] "The Kinetics of Selective Oxidation of Propene on Bismuth Vanadium Molybdenum Oxide Catalysts." Jou[illegible]f Catalysis (top journal in catalysis), 2013.

## EXPERIENCE

**University of California, Berkeley** **8/09 to 12/14**
Graduate Student Researcher, Bell Lab, Chemical Engineering Department

- Solved the long-lasting industrial problem of systematically designing highly efficient catalyst through mathematical modeling, data analysis and real-world experiments.

Graduate Student Instructor for two undergraduate core courses

**Research Assistant in State Key Laboratory of Chemical Engineering, Tsinghua University** **10/05 to 7/09**

**Financial News Analyst, National School of Development, Peking University** **9/06 to 12/07**

## INTERESTS

Vocal music (Best Singer award, Tsinghua University), volleyball, traveling, and fashion/styling

# Liyun (Felicity) Zhang

2220 Piedmont Ave., Berkeley, CA 94720 | 510-697-8061 | liyun_zhang@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley – Haas School of Business** Berkeley, CA
Master of Financial Engineering Candidate 03/2015-03/2016
*Team Project for Citigroup:*
Big Data Modeling of ROE Changes for S&P 500 Companies. 04/2015-09/2015

- Extracted features from cleaned-up SEC filings with Term Frequency-Inverse Document Frequency weighted Bag-of-words algorithm and modified word2vec algorithm. Predicted direction of change in ROE using extracted features and Gradient-Boosting-Machine-based classifier. Accessed model performance against benchmark model which contains existing signals as predictor variables.

**University of Hong Kong** Hong Kong
Bachelor of Science in Quantitative Finance (Dean's Honors List) 09/2012-06/2014
Cumulative GPA: 3.6 Major GPA: 3.7

**Harvard University – Harvard Summer School** Boston, MA
Course Taken: Linear algebra and differential equations, Scientific computing [illegible]/2012-08/2012
Letter Grade: A

**Zhejiang University** Hangzhou, China
Credits Earned: 135.5 units towards the Honorary Bachelor Degre[illegible]f Ec[illegible]nd Finance 09/2010-06/2012
Cumulative GPA: 3.95 Major GPA: 4.0

## SKILLS SUMMARY

- **Finance:** Derivatives pricing, fixed income securiti[illegible]terest rate [illegible]deling, credit risk modeling, mortgage backed securities, and quantitative risk m[illegible]ement.
- **Programming:** C++ (OOP), Python, M[illegible]QL, and[illegible]
- **Mathematics:** Stochastic calculus, empir[illegible]l me[illegible]nd optimization methods for finance.
- **Languages:** English (Fluent), Mandarin [illegible]tive)[illegible]nese (Conversant).

## PROFESSIONAL EXPERI[illegible]CE

**Morgan Stanley** New York
Fall Intern (Desk Str[illegible]Muni[illegible] Bond [illegible]ing Team 10/2015-12/2015

**HSBC Global B[illegible]ing and [illegible]arkets** Hong Kong
Co-op Student Trai[illegible]n Q[illegible]ity Team 06/2014-12/2014

- Retrieved data sa[illegible]rom trade reporting systems and automated data field mapping with SQL.
- Performed quality c[illegible]l reviews on trade reporting data samples of OTC derivatives to assess IT quality for production acceptance [illegible]regulatory compliance conformance.

**Frontier Research & Technology Ltd** Hong Kong
Research Intern 02/2014-05/2014

- Generated and analyzed daily implied volatility surface of Hang Seng index options with MATLAB.
- Developed index options trading algorithms using C++ for an electronic trading platform.
- Monitored index arbitrage opportunities in real-time with Bloomberg Excel Add-In data streams.

**CCB International Asset Management Ltd** Hong Kong
Summer Intern 06/2013-08/2013

- Led the first quantitative research project for one of the private equity funds of the company (HKD 2M under management), and focused on the development of dynamic pricing models for embedded options.
- Built Excel interfaces with XLL to price option embedded bonds with models implemented in C++.
- Simulated intraday yield curve evolvements with MATLAB to estimate the VaR of fixed income investments and dynamically rebalance the portfolio allocation across multiple assets.

## INTERESTS

Cooking, amateur piano player, swimming, rock-climbing and self-drive tour.

# Nancy Qiannan Zhang

qiannan_zhang@mfe.berkeley.edu Cell: (412)-722-9192
1420 Addison St Apt 202 Berkeley, CA 94702
**HOLDS GREEN CARD**


## EDUCATION

***UNIVERSITY OF CALIFORNIA BERKELEY*** — March 2016
Master in Financial Engineering
Overall GPA: 3.807/4.0

***PASSED CFA LEVEL I EXAM*** — June 2014

***CARNEGIE MELLON UNIVERSITY Pittsburgh, PA*** — May 2012
Bachelor of Science in Electrical and Computer Engineering
Minor: Computational Finance
Overall GPA: 3.75/4.00

## TECHNOLOGY SKILLS

***Proficient:*** Java, Linux environment, C++.
***Intermediate/Developing:*** R, Matlab, C, C#, Python, UN[illegible]hell Scriptin[illegible]QL, KDB.

## WORK EXPERIENCE

***MORGAN STANLEY***
***Fixed Income Division Strats Fall Associat[illegible]PG)*** — [illegible]t 2015 - Dec 2015

***BARCLAYS***
***Rushmore Rates risk and pricing [illegible]am*** — September 2013 - March 2015
- Worked with quantitative analy[illegible]nd traders to sup[illegible]ew products.
- Developed on the server side to [illegible]RWA for trad[illegible]level and portfolio level trades.
- Delivered tools for r[illegible]s and optio[illegible]sk for re[illegible]me pricing.
- Built out business[illegible]redit tra[illegible]s on the strategic multi-asset pricing system.

***Rates Trade Capture [illegible]rkflow[illegible]Developer for Generic Trading Ticket*** — Mar 2013 - September 2013
- Inco[illegible]orated third pa[illegible]ponent packages to accommodate business requirement.
- Des[illegible] and impleme[illegible] dynamically routed trading ticket features to docking view using Prism [illegible]WPF.

***[illegible]ash[illegible]ities [illegible]ra[illegible]rading*** — Jul 2012 - Mar 2013
- De[illegible]oped an[illegible]orted high performance order management system.
- R[illegible]signed the [illegible]stem to avoid memory outage.
- [illegible]plemented compliance and regulatory requirements

***Cre[illegible]low Technology Summer Analyst*** — Summer 2011
- E[illegible]rienced the development cycle on individual projects

***CARNEGIE MELLON UNIVERSITY*** — Aug 2009 - May 2012
Teaching Assistant, ECE department
Peer Tutor, Academic Development

## PROJECTS

***Citi Sovereign Bond Relative Value Trading*** — April 2015 - Present
- Conducted research intended to outperform indices of investment-grade and emerging market sovereign bond indexes.
- Identified "rich" vs. "cheap" bonds by doing statistical analysis on ECR scorecard, default probability and bond spread.
- Explored various weights for relative value within and between sectors for optimal strategies.

***BlackRock When Big Data Meets Over-The-Counter Trading*** — April 2015 - Present
- Analyzed the price impact on trading volumes of TBA and estimated the capped trade volumes from Trace data.
- Implemented VPIN metric and applied it to trading algorithms of TBA.

## HONORS

***Deans List, College of Engineering, 2008, 2009***

# Zhuoran (Joyie) Zhang

zhuoran_zhang@mfe.berkeley.edu
510-944-9359

## EDUCATION

**University of California**, Berkeley - Haas School of Business — March 2015 - 2016
*Master of Financial Engineering Candidate*
Industry Project - Pinnacle Ventures, *Investment Scoring Model* — May 2015 – Present

- Establish models to determine credit risk, loss given default, and loan valuation
- Construct a portfolio based on credit analysis and optimization

**University of Waterloo**, Ontario, Canada — September 2009 - 2013
*Bachelor of Mathematics*
*Double Honors in Mathematical Finance and Statistics, Minor in Economics*

## SKILLS SUMMARY

- **Finance:** knowledgeable in financial products of various asset clas[illegible]
- **Analysis:** optimization under constraints, empirical models and [illegible] analysis
- **Programming:** proficiency in MATLAB, R, and Python
- **Leadership/Communication:** Performs effectively in a [illegible] envir[illegible] or independently and enjoys solving real world problems with quantitative and computati[illegible] skills.
- **Language:** Fluent in English and Mandarin

## EXPERIENCE

JP Morgan Chase & Co., CIB Business Archi[illegible] nd Transfo[illegible] — October - December 2015
*Full Time Internship*

- Evaluate of existing investments to ex[illegible] d serv[illegible]
- Create new strategic partnerships
- Evaluate of business [illegible] perating and tec[illegible] models to identify efficiencies

China Development Bank, Beij[illegible] hina — June - August 2014
*Finance/Accounting [illegible] Full [illegible] nternship*

- Particip[illegible] ment p[illegible] ma[illegible] nent and provided financial suggestions regarding project planning
- Mana[illegible] roject f[illegible] ng and [illegible] d cost controlling methods
- Prepare[illegible] ance [illegible] t and condu[illegible] ed revenue/expense analysis

Deloitte Consulting, [illegible] hai, China
*M&A Financial Adviso[illegible] vice Intern, Full Time Internship* — May - August 2012

- Researched gove[illegible] nt policies and regulations related to investors' targets and rationale
- Conducted market research utilizing various tools and organized information into a report
- Developed growth strategy projects including new market entry strategy for portfolio companies
- Conducted phone interviews with key target company stakeholders and government officials

GABAE Industries, Waterloo, Ontario, Canada — May - August 2011
*Market Analyst, Full Time Internship*

- Generated crucial background information for making investment decisions
- Collected and analyzed detailed information about various companies, including company structure, competitors, products, operation costs, market size, and intellectual properties

## INTERESTS

Reading, Traveling, Swimming, Weight Training, Cardio, Wine and Coffee tasting

# Zhengnan Zhao

445 Lafayette St Apt 3, New York, NY 10003 (510) 384-0823 | zhengnan_zhao@mfe.berkeley.edu


## Education

**University of California, Berkeley – Haas School of Business** — **Berkeley, CA**
Master of Financial Engineering candidate — *3/15 – 3/16*
- Cumulative GPA: 3.5/4.0
- Course projects:
  - Asset-Backed Security Markets: Empirical fitting of mixture baseline hazard for commercial mortgages
  - Equity and Currency Markets: Regression-based long-short trading strategy for G10 currencies

**New York University – College of Arts and Science** — **New York, NY**
B.A. in economics, *summa cum laude* — *8/10 – 5/14*
- Cumulative GPA: 3.925/4.0
- Dean's List for Academic Year 2011 – 2013 French Book Award 2012 – 2013

**New York University in London** — **London, UK**
- Coursework in contemporary British politics and culture — *1/12 – 5/12*

## Skills Summary

- Passed the CFA Level I Bloomberg BAT: 650 (98%) GRE Quantitative: 1[illegible]%)
- Programing: Python, Matlab, C++
- Languages: Fluent in English and Mandarin, conversational French and [illegible]onese

## Internship Experience

**Barclays,SPG** — **New York, NY**
*Associate* — *10/15 –1/16*
- Responsible for the analytics of agency MBS in the Secu[illegible]d Products Gr[illegible]

**Keller Williams Realty** — **New York, NY**
*Investment analyst* — *5/13 –7/13*
- Facilitated 2 joint ventures to acquire hotels in New Yor[illegible]reating sprea[illegible]eets that explained returns on different amounts of equity i[illegible]nts
- Analyzed the financial statements of 4 h[illegible]York, an[illegible] their growth prospects for potential buyers
- Examined the deal structures of 6 comme[illegible] proje[illegible]York, Miami and London with total values of more than 3 billion dollars

**Bank of China** — **Hangzhou, China**
*Office assistant* — *12/12 – 1/13*
- Monitored inte[illegible]al tran[illegible] made betwee[illegible]mpanies, and conducted daily examinations of firms' eligibility t[illegible] transf[illegible]ing a[illegible]nal supervision system
- Sorted [illegible]aintaine[illegible]r 300 [illegible] record books spanning 2002 – 2008 for easy access

## Affiliations

**Phi Beta Kappa Soci[illegible]** — **New York, NY**
*Member* — *4/13 – Present*
- Elected to member[illegible]n the national honor society for scholastic excellence

**Presidential Honors Schola[illegible] Program at NYU** — **New York, NY**
*Honors scholar* — *9/11 – 5/14*
- Discussed and critiqued research proposals with other students and distinguished faculty members
- Actively participated in community service projects around campus such as Soup Kitchen

**NYU Billiards** — **New York, NY**
*Co-founder* — *4/11 – 9/12*
- Organized club tournaments and arranged regular gatherings for members to improve
- Coordinated daily operations of the club, and oversaw a personnel of 12 people

## Publication

**Mercer Street 2011 – 2012:** *a collection of essays from the expository writing program*
- Essay "In the Name of Understanding and Respect" listed under "Notable Essays of 2011 – 2012"

## Interests

- Acoustic guitar, billiards, musical theatre, tennis

PLACED

# Yusu Zheng

(510)-708-6889
yusu zheng@mfe.berkeley.edu

## Education

**University of California, Berkeley** — Berkeley, CA
*Master of Financial Engineering* - Candidate — Expected: March 2016
CGPA - 3.814/4.00

**McGill University** — Montreal, Canada
*Bachelor of Arts* - Honors Economics, Finance and Mathematics — September 2011-June 2014
CGPA - 3.92/4.00

**CFA Institute**
*CFA exam level II* - Candidate — December 2013-Present

## Team Project

Using Machine Learning Techniques to Forecast Corporate Events — Bla[illegible]ck, San Francisco
*In progress* — June [illegible] – October 2015

- Extract business and product information from companies' [illegible]0K fil[illegible] through text-mining.
- Classify all US-listed companies into test-based indus[illegible] peers using LD[illegible] algorithm in Python

## Experience

PricewaterhouseCoopers, Financial Analytics a[illegible] Derivatives G[illegible] — San Francisco
- *Winter Associate* — October 2015 – January 2016

Bank of China International, Asset Managemen[illegible]artment — Shanghai, China
- *Quantitative Analyst* — July 2014 – March 2015

- Implemented and back-test[illegible] of Mark[illegible]ed Notes embedded with discretely monitored A[illegible] optio[illegible]ugh Monte Carlo simulation methods in Matlab.
- Programmed plain vanilla op[illegible] pri[illegible]s in C++ and integrated them into internal valu[illegible]on platforms.

CITIC Securities, I[illegible]ment Bankin[illegible]vision — Shanghai, China
- *Summer Analyst* — May 2013 – August 2013

- A[illegible] marg[illegible] benef[illegible]d cost of client's debt level using market [illegible]plied ca[illegible] struc[illegible]nchmarks.
- [illegible]ucted [illegible]nsitivity a[illegible]ses to evaluate corporate performance under different op[illegible]enarios and capital structures.
- Rese[illegible]d discrepancies between national and provincial taxation policies on private [illegible]ement.

Roland Berger [illegible]tegy Consultants, Financial Services Group — Shanghai, China
- *Summer Intern* — May 2012 – August 2012

- Programmed data scrubbing module in Perl to collect financial statistics from Chinese investment banks' financial statements to update team databases.
- Researched global practices of industrial and financial capital integration, focusing on leasing activities.

## Skills

*Programming Languages:* C++, Matlab, Python and LaTeX
*Languages:* English and Mandarin Chinese

## Awards

Doug Purvis Foundation Prize in Economic Policy (2014)
First Class Joint Honors in Economics and Finance(2014)
First Place in Quantitative Outcry in Rotman International Trading Competition (2014)
Dean's Honor List (2013, 2014)
National Scholarship, China Ministry of Education (2011)
Outstanding Shanghai Expo volunteer, The Bureau of Shanghai Expo Coordination (2010)

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**XINGJIAN ZOU**

2140 Stuart St., Berkeley, CA, 94705 • 217-417-9823 • xingjian_zou@mfe.berkeley.edu

## EDUCATION

**University of California, Berkeley – Haas School of Business** 3/2015-3/2016
Master of Financial Engineering Candidate

**University of Illinois, Urbana-Champaign** 8/2010-5/2014
Master of Science in Accountancy GPA: 3.95/4.0
Bachelor of Science in General Engineering, Business Minor GPA: 3.78/4.0
Graduated with honors in 3 years
Study abroad in England, Germany and Italy

## SKILLS

**Financial Analysis:** Passed CFA Level 1, Passed all 4 exams towards CPA (US)
**Computer Languages and Software:** C++, Matlab, Python, SQL, Stata, MS Office
**Languages:** Fluent in English and Mandarin, conversational in German and It[illegible]

## INTERNSHIP EXPERIENCE

**Pricewaterhouse Coopers, San Francisco, CA** 10/2015-1/2016
Financial Analytics and Derivatives Group
- Independently value complex and derivative products inc[illegible]g swaps, optio[illegible] with optionality and contingent offers to determine the quality of financial repor[illegible] of [illegible]ts
- Practice various quantitative methods including M[illegible]arlo s[illegible]ation, Black-Scholes model, interest rate models and credit models
- Gain exposure to commodity, fixed income, fore[illegible] exchange and e[illegible]roducts

**Pricewaterhouse Coopers, Shanghai, China** 7/2014-9/2014
Assurance Department Financial Service [illegible]roup
- Performed audit procedures on fi[illegible]ets dur[illegible] year review of Shanghai Pudong Development Bank
- Communicated with clients effective[illegible]n requ[illegible]misstatement explanations

Consulting Department Fi[illegible]ncial Service [illegible]
- Researched the micro[illegible]dit business p[illegible]pects in China and compiled a report on the industry leader

## PROJECT EXPERIENCE

**University o[illegible]liforn[illegible] Berke[illegible] CA** 5/2015-9/2015
Venture Cap[illegible]redit [illegible] Model[illegible]
- Estimated [illegible] of startups through machine learning

Mortgage Backed S[illegible]ity Project
- Designed an inno[illegible]e pool structure with swap-type interest-only and principle-only strips
- Lowered funding re[illegible]uirement by reducing the down-payment to within 10 bp of collateral size; reduced prepayment risk for interest-only strip with an embedded floor
- Priced the strips with Hull-White term structure model and reduced-form hazard model

Foreign Exchange Investment Project
- Investigated the potential of using trade balance as an currency investment signal
- Back-tested and simulated return over 15 years by constructing portfolios through utility optimization
- Incorporated momentum signal and stop-loss mechanism to smoothen performance

**University of Illinois, Urbana-Champaign, IL** 1/2014-5/2014
Financial Statement Analysis Project
- Reformulated financial statements by separating operating from financing accounts and reflecting off-balance sheet losses and liabilities
- Performed leverage analysis using Penman-Nissim framework and priced equities using residual earnings and free cash flow discount models