

Yanhao Guo

858-999-4876 | yanhaoguo1228@gmail.com | La Jolla, CA 92037
www.linkedin.com/in/AndrewGuoUCSD

EDUCATION

University of California, San Diego

Double Major in Data Science, Economics & Mathematics GPA: 3.92/4.00

La Jolla, CA

09/2021-05/2025

Programming, Optimization, Econometrics, Macro/Micro economics, Statistics, Calculus, probability

PROFESSIONAL SKILLS

Programming: Proficiency in using Python (main language), Java, SQL, Tableau, Excel, Bloom-berg

Certificate: CFA Level I Passed, BMC (Bloom-berg), MOS (Microsoft Office Specialist)

Finance & Trading: Specialist in option trading (arbitrage, hedge, volatility, and etc); Proficiency with both absolute and relative valuation (DCF model, CAPM, P/E, etc), macro analysis, financial statement analysis. Achieved top 3 in CITIC Securities Global Stock Challenge 2022 with valuation and analysis skills above.

ASSET MANAGEMENT EXPERIENCE

Gordian Knot Capital Club

04/2022-present

Portfolio management, stock pitch, quantitative analysis, risk management

- Experimented with \$6,000 over 19 months (02/2022 - 09/2023) and crafted a diversified strategy involving equities, bonds, REITs, commodities (oil, gold), cryptocurrencies, macro investments, and options, aiming for low portfolio volatility, overall market correlation and gain "time value" through options value, dividends, and capital price inflation.
- Grew from 2 to 12 investors, achieving 8 months of continuous public operation with consistent monthly profit, distributing over 23% in dividends to clients so far.
- Grew assets under management from \$49,470 in October 2023 to \$125,456 in May 2024, marking a 153.53% increase, and committed to refining strategies and enhancing value for investors.
- Provided weekly portfolio value updates and monthly dividend distributions to clients.
- Maintained records of trades, position changes, and dividends for every month.
- Delivered monthly portfolio risk profiles, including Sharpe ratio, maximum drawdown, and VaR, with a comprehensive approach to asset and options positions.
- Offered tutorials for professional certifications such as CFA, FRM, and quantitative knowledge (one principal member has completed CFA Level I and two have completed FRM Level I), providing solid professional knowledge training along with simulated real asset management experience.

INTERNSHIP EXPERIENCE

China Merchants Bank, North American Branch

New York, NY

Quantitative Analyst Intern, Treasury Department

08/2023-10/2023

- Extensively leveraged Bloomberg for data collection and analysis; conducted regular macroeconomic research and regression analysis, specifically forecasting US CPI trends and modeling the fair value of US Treasury yields and their impact on interest rate-sensitive investments.
- Prepared and visualized key global macroeconomic data; actively participated in weekly asset allocation meetings and generated comprehensive reports summarizing market movements and trade ideas, including strategies for short-term and long-term bonds, swaps, and options.

China Capital Management Co., Ltd.

Shenzhen, China

Intern, Investment Department

12/2022-03/2023

- Facilitated REIT public offerings to execute private equity investor exits successfully.
- Acquired rental market data (REITs' revenue) through on-site investigations and enterprise interviews, and estimated the asset value of real estate with discounted cash flow approach.
- Calculated and prioritized the NPV or IRR to evaluate REITs investment decisions/recommendations.

Crafted Capital LLC

Houston, TX

Middle Market Investment Banking Deal Sourcing

12/2021-02/2022

- Conducted thorough research on the HVAC industry using platforms like Crunch-base.
- Evaluated over 200 start-up companies, narrowing down to 8 potential acquisition targets based on revenue, (forecast) EBITDA margins, company stage, ownership, viable product and growth trajectories.
- Authored in-depth reports, highlighting market size, sector-specific assessments, potential headwinds like energy efficiency standards, e-commerce opportunities, and the nuanced impact of