Rick (Yuankang) Xiong

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EDUCATION

University of Michigan Ann Arbor, MI

Master of Science in Quantitative Finance and Risk Management · GPA: 3.85/4.0 2017-present

Course Highlights: Advanced Financial Mathematics I. Discrete State Stochastic Processes and Stochastic Analysis for Finance. Numerical Analysis with Financial Applications and Computational Finance. Applied Statistics I

Singapore Management University Singapore

Master of Science in Financial Economics · GPA: 3.91/4.0 2015-2016

Course Highlights: Financial Econometrics. Computational Statistics in Finance. Advanced Microeconomics. Advanced Macroeconomics

Huazhong University of Science and Technology Wuhan, China

Bachelor of Finance and Bachelor of Engineering in Thermal and Power Engineering · GPA: 3.65/4.0 2011-2015

Course Highlights: Financial Engineering. Econometrics. Accounting. Insurance. Portfolio Management. Linear Algebra. Complex Function & Integral Transformation. Numerical methods of Engineering. C++ Program Designing. Database System Technology. Engineering Thermodynamics

EXPERIENCE

GMBP Capital New York, U.S.A.

Quantitative Analyst Intern Dec. 2017- Jan. 2018

- Backtested trading strategies of market-timing and optimized asset allocation strategy by allocating digital currency to increase Sharp ratio by using statistics, econometrics, Pandas and Pymysql
- Designed bear put spread strategy in a predicted yield rate increasing environment to speculate on decreasing of TLT
- Operated algorithmic trading platform to place orders automatically generated by trading strategies

Bank of China, Singapore Branch Singapore

Risk Analyst May 2016- June 2016

- Processed more than 5,000 individual and corporate client files by using a database management system
- Maintained database system by Database Management System and team collaboration with 16 colleagues to protect confidentiality of client information by complying to Personal Information Protection Act
- Arranged KYC Review, Dow Jones RiskCenter results and anti money laundering reports in order to meet anti money laundering, bribery, corruption & sanctions regulatory obligations and identified 6 high-risk individual and corporate clients

Shenzhen Qianhai Zunfu Capital Management Co., Ltd. Shenzhen, China

Quantitative Analyst Intern July 2015

- Conducted financial analysis of 10 public parent and 4 affiliated companies in the energy industry and wrote an industrial analysis report
- Operated MATLAB to identify arbitrage opportunities in the structured fund market when the stock market plunged and corresponding tranches were overpriced
- Used MATLAB on a daily basis to identify top 20 combinations of tranches and corresponding parent funds, which presented the largest arbitrage opportunities

SKILLS

- **Programming and data processing tools:**

C, C++ (Advanced C, C++ Programming Coursera certification via Peking University)
Python (Python Programming Coursera certification via University of Michigan)
MATLAB, R, SQL, SAS, Bloomberg, Wind

- **Communication:** Native in Mandarin; Fluent in English
- **Finance:** Level II CFA Candidate