

# Michael Kraus

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The Graduate College, 88 College Road West  
Princeton, NJ, 08544

## Education

**Princeton University**, Princeton, NJ  
Masters of Finance

Expected June 2013

Anticipated Coursework: *Fixed Income Modeling, Financial Econometrics, C++ for Finance, Asset Pricing, Stochastic Calculus, Behavioral Finance, Linear and Convex Optimization, Financial Risk Management*

**Georgia Institute of Technology**, Atlanta, GA

May 2008

Bachelor of Science with Highest Honors, Industrial Engineering and Economics (double major)

Cumulative GPA: 3.56; Industrial Engineering GPA: 3.80; Economics GPA: 3.90

## Awards

- Georgia Institute of Technology: President's Scholarship recipient, the university's most prestigious, merit-based award.
- Partners Capital Investment Group: 2010 Best Investment Insight award-winner for the design and implementation of a quantitative risk management tool.

## Experience

**Partners Capital Investment Group**, Boston, MA

Investment Associate, July 2009 – June 2011

- Managed \$800mm across a fund of hedge funds and a multi-asset class fund; responsible for manager due-diligence and sourcing, asset allocation, and strategy.
- Spearheaded a major risk management initiative, which required designing and programming a bespoke tool for analyzing portfolio risk exposures; this resulted in significant changes to the firm's assessment of investment managers, asset allocation and risk budgets and was instrumental in the launch of a new \$400mm multi-asset class fund.
- Conducted intensive, market-oriented research to assess investment and portfolio construction ideas by leveraging industry contacts, market data, and third party research; responsible for implementation of research for individual clients, including foundations and high-net worth individuals.
- Research Projects: A survey of systematic hedge fund strategies, assessment of optimal credit strategies for inclusion in an absolute return portfolio, and analysis of the securitization markets.

**Citadel Investment Group**, New York, NY

Junior Analyst, July 2008 – November 2008

- Responsible for research of global macro and relative value hedge funds to support the portfolio management process of a \$2bn fund of hedge funds.
- Analyzed global credit, fixed income, and commodity markets, along with global political and economic news in order to assess investment themes and strategies.
- Created portfolio analysis toolset in VBA that included data retrieval via database and Internet queries that was utilized to create a portfolio management program for the analysis of more than 1,000 hedge fund managers' performance statistics.
- Research Projects: Analysis of JGB market and Turkish financial sector.

**Merrill Lynch**, New York, NY

Summer Analyst – Global Markets Rotational Program, June 2007 – August 2007

- Assisted the New Product Development group in the creation of complex structures utilizing tax/legal arbitrage for the insurance, hedge fund, and proprietary investment spaces.
- Supported the Foreign Exchange group in trading, sales, vanilla and exotic options, and structuring.

**Georgia Tech Student Foundation**, Atlanta, GA

Senior Financial Director & Trustee, June 2006 – May 2008

- Led the country's largest undergraduate student-run endowment (\$815,000), which achieved a 13.6% annual return.

## Skills and Interests

**Certifications:** Candidate for Chartered Financial Analyst Level 2 Exam

**Programming:** VBA, MATLAB, JMP, EViews, SQL, and basic knowledge of Java and R

**Interests:** Triathlons, cycling (2,000 mile solo bike tour from Seattle to LA in 2011), running, backcountry skiing, hiking