Lawrence Zhou

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EDUCATION:

Princeton University Princeton, NJ
Bendheim Center for Finance, Candidate for Master in Finance August 2012 – May 2014

- **GRE:** Quantitative 800/800, Verbal 800/800
- **Relevant Expected Coursework:** Asset Pricing Models, Applied Time Series Analysis, Institutional Trading, Behavioral Finance, Artificial Intelligence

University of Pennsylvania Philadelphia, PA
Dual Degree Program in Finance and Engineering. *Cum Laude*, **GPA:** 3.5/4.0 August 2001 – May 2005

- **Wharton School**, Bachelor of Science in Economics, Concentration in Finance; **Minor**: Mathematics
- **School of Engineering & Applied Science**, Bachelor of Science in Electrical Engineering

WORK EXPERIENCE:

Asian Century Quest Capital New York, NY May 2012 – August 2012
*Summer Intern – **Macro-Economic Research***

- Developed macro-economic presentations on topics and themes across Asian markets (with a focus on China).
- Researched topics including the sustainability of manufacturing competitiveness, the growth of the asset management industry, and the underdevelopment of the services sector.

RentHop.com New York, NY June 2009 – Present
*Co-Founder & Co-CEO – **Y Combinator, Summer 2009***

- Created a real-estate marketplace that helps renters identify the best possible apartments in New York and Boston.
- The company was featured in the NY Times and Reuters and was the subject of a Harvard Business School case "Killing Craigslist: Entrepreneurship in the Online Apartment Rental Market".
- Responsible for programming, site design, data management, and scaling. Developed models that analyze quantitative factors as well as message and traffic flow to predict listing quality (the HopScore).

Traxis Partners New York, NY June 2007 – June 2009
*Trader / Research Analyst – **Emerging Markets Currency, Rates, and Credit***

- One of three team members managing the $300 million EM debt portfolio (a part of the $1.2 billion main fund).
- Traded the emerging markets portfolio including FX, local rates, and credit in LATAM, EMEA, and Asia.
- Analyzed market opportunities and structured trading strategies to take advantage of research and technical views.
- Built systems for measuring fixed-income exposures, calculating real-time P&L, and generating risk/performance attribution reports (including portfolio sensitivities to changes in economic variables).
- Modeled exposure, yield, and cash-flows for EM interest rate swaps, bonds, credit default swaps, and FX forwards.
- Monitored risk and generated customized reports for other portfolios including the Traxis Flagship Fund.

Citigroup Global Markets New York, NY May 2005 – June 2007
*Quantitative Research and Trading Program – **Fixed Income Relative Value Trading***

- Structured and analyzed trade ideas in single-name credits, synthetic CDOs, emerging markets, and FX.
- Designed trades and produced hedge ratios to optimize risk-return and timing profiles.
- Created a tool for basis, steepness, and relative value analysis in CDS and bonds (with horizon scenarios).
- Built system to report and manage credit, rates, and currency exposures for the credit and emerging markets books.

*Quantitative Research and Trading Program – **Commercial Mortgage-Backed Securities Strategy and Analysis (CMBS)***

- Member of the #1-ranked CMBS research team according to Institutional Investor's FI survey in 2005 and 2006.
- Contributed to the weekly *Bond Market Roundup* publication and other in-depth research pieces.
- Developed analytics for scenario analysis on client portfolios and new issues using Trepp, INTEX, and Yield Book.
- Examined CMBS deals by comparing the structuring, diversity, and collateral quality against the pricing.
- Analyzed real-estate fundamentals and underwriting standards on loans using current and historical real-estate data.
- Constructed database from the Trepp feed to evaluate collateral data and to simplify ad-hoc client requests.

PERSONAL:

Languages: Conversational Proficiency in Mandarin and the Shanghai Dialect. Working knowledge of Spanish.
Technologies: Perl, PHP, Excel/VBA, Java, and SQL. Accustomed to UNIX-based environments.
Interests: Technology, angel investing, hip hop (house) dancing, and open courses. Volunteer as mentor/tutor for underprivileged students in Chinatown.