ZHICHAO (JOHN) YAN

zyan@princeton.edu | 26 Prospect Avenue, Princeton NJ 08540 | (510) 590-1989

EDUCATION

Princeton University, Bendheim Center for Finance — Princeton, NJ

Expected, 2015 — *Master in Finance*

Courses: Stochastic Calculus, Fixed Income Modeling, Time Series Analysis, Options and Futures

New York University, Stern School of Business — New York, NY

May 2013 — *B.Sc. in Finance, B.Sc. in Statistics, Minor in Mathematics*

4.00/4.00 Majors GPA, **3.94/4.00** Cumulative GPA, *Summa Cum Laude*, Stern Honors Program

EXPERIENCE

Goldman Sachs Group, Inc. — Hong Kong, HK

Summer 2014 — *Summer Analyst, Equity Volatility Trading and Asia Macro Trading*

- Built an options dispersion trade calculator for major Asia ex Japan indices
- Studied intraday volatilities on different indices and proposed an intraday hedging strategy
- Created a simulator to test trade ideas on the upcoming mainland China options market
- Incorporated day weights in major currency pairs' volatility term structures construction
- Received a full-time offer at the end of the summer internship

Credit Suisse Group, AG — New York, NY

Summer 2012 — *Summer Analyst, Equity Research*

- Assisted the team on its coverage on Duke Energy (NYSE:DUK):
  - Built models and wrote a detailed research report including an investment thesis on DUK
- Analyzed regulated utilities industry data with various macroeconomic factors:
  - Applied time series analysis methods to detrend 30+ years of power demand data
  - Studied multicollinearities and correlations of the multivariate regression on macro factors

MSD Capital, LP — New York, NY

Summer 2011 — *Summer Analyst, Partnership Investment Group*

- Wrote synopses and analyses on unusual economic events related to the Chinese capital market
- Evaluated existing fund mangers' performances through a comprehensive analysis:
  - Modeled portfolio managers' returns against benchmark indices to measure implied alpha
- Developed a comprehensive report comparing 12 different value-strategy hedge funds in China

Federal Reserve Bank of New York — New York, NY

Winter 2010 — *Research Assistant, Financial Intermediation Group*

- Compiled a database of dollar denominated assets from 600+ domestic and international banks
- Coded econometrics and statistical packages to aggregate and analyze raw data
- Matched 1,200+ domestic and foreign banks' RSSD numbers with LPC and provided a base for comparisons on banks' dollar lending behaviors before and during the financial crisis

ACADEMICS

New York University, Stern School of Business — New York, NY

Fall 2012 — *Teaching Assistant, Futures and Options*

- Graded assignments for 50+ students' individual portfolios of derivatives
- Led review sessions on various topics including forwards, futures and options

ADDITIONAL

Computer Skills: Bloomberg, EViews, MS Office, VBA, R, Matlab, Python, C++

Languages: native proficiency in Chinese (mandarin), elementary proficiency in Spanish

Interests: skydiving, chess, skiing, brush painting, acoustic guitar, soccer