

Zhang Han

Mobile: 97751995 Email: zhang.han1995@outlook.com

EDUCATION

National University of Singapore, Quantitative Finance

Jul 15 to present

- Expected Date of Graduation: May 2019
- Final Year Project: Machine Learning in Financial Time Series

INTERNSHIPS

Harveston Asset Management, Quantitative Research Intern

Jun 18 – Aug 18

- Researched and developed quantitative trading strategies based on pairs trading, correlation, and position line models using MATLAB and Python, with some long-short models achieving annualized returns over 15% and Sharpe over 1
- Collaborated in team of 3 in back-testing and improving of Forex and commodity trading strategies

Dymon Asia Capital, Risk and Data Analytics Intern

Dec 17 – Apr 18

- Created automation tools using VBA and SQL database programming to facilitate reporting and data analysis; average reporting time was shortened from 1.5 hrs to 5 mins
- Built statistical models to quantify market dynamics and linked with fund and PM performances
- Analyzed and prepared daily reports on Funds' positions, VaR, and Greeks etc.

Economic Development Bureau, Statistical Department, Summer Intern

May 17 – Aug 17

- Analyzed data and prepared monthly, seasonal, and bi-annual reports through collaboration with accountants from corporations
- Successfully organized an information sharing session with financial staff from over 40 corporations and introduced the use of the government financial reporting platform

CO-CURRICULAR ACTIVITIES & LEADERSHIP EXPERIENCE

NUS Investment Society, Quantitative Research Analyst (QF Department)

Aug 17 – May 18

- Embarked on a 1-year project titled Portfolio Theory and deployed Black-Litterman model
- Collaborated in a team of 6 to research, analyze, and prepare report to be posted on society's website

NUS Chinese Culture Society (NUSCS), Marketing Director

Apr 16 – Apr 17

- Coordinated 20 members to form 4 groups, with each group targeting on one industry
- Established long-term partnership with Industrial and Commercial Bank of China (ICBC)
- Negotiated proposals and contracts with external vendors and sponsors. Raised over \$8000 worth of sponsorship fees and goodies for large-scale events organized by NUSCS

NUS Volunteer Action Committee (NVAC), Project Director

Sep 16 – May 18

- Initiated Songbird Project with HCA Hospice Care to provide hospice care for terminally ill patients
- Spearheaded 5 teams of 5 to pay regular visit to patients' home

ADDITIONAL INFORMATION

- Proficient in MS Excel, PowerPoint, VBA, MATLAB, and R
- Intermediate programming skills in Python, C++, SQL, and Tableau
- Fluent in English and Mandarin (spoken and written); CFA Level II candidate
- Enjoy doing handcraft, eg. embroidery; Enjoy music, formed a 4-member band.