LEO ZHANG, CFA

405 N. Wabash Ave. Apt. 901, Chicago, IL 60611 | (804) 690-8344 | leoz@chicagobooth.edu

EDUCATION

THE UNIVERSITY OF CHICAGO BOOTH SCHOOL OF BUSINESS — Chicago, IL
Master of Business Administration — Dec 2018
- Concentrations in Finance, Entrepreneurship, and Strategic Management
- Analyst, Student Managed Investment Fund with 1.5MM AUM

UNIVERSITY OF CHICAGO — Chicago, IL
Master of Science in Financial Mathematics — Jun 2013

UNIVERSITY OF VIRGINIA — Charlottesville, VA
Bachelor of Arts in Mathematics. Graduated with distinction (GPA: 3.7/4.0) — Jun 2011
- Echols Scholar (awarded to top 10% of undergraduate students); Intermediate Honors; Dean's List

EXPERIENCE

NUVEEN ASSET MANAGEMENT — Chicago, IL
AVP, Quantitative Analyst – Solutions — Apr 2016 – Present
- Constructed and managed Multi-Asset Income fund with $10MM seed capital as a key member of a newly formed three person investment team; gained around 50bps excess return over benchmark since inception
- Researched and backtested tactical trading signals including business cycle classification model using random forest machine learning tool and identified the most important 27 contributors from over 130 economic factors; Market turbulence indicators using Mahalanobis distance and Markov switching models; Volatility premium signal using GARCH model; assisted portfolio managers in making timely tactical trading decisions
- Built web-based backtesting and risk analysis dashboard using Python zipline, dash, and R shiny packages; enabled investment team to systematically compare trading signals
- Developed web-based reporting framework using R shiny and Python dash and automated over 400 Excel charts used by TIAA target-date team, reducing daily production time from 3 hours to 5 minutes
- Designed and constructed research database from scratch; enabled streamlined data management, reducing production time by 50%

UBS O'CONNOR, LLC — Chicago, IL
Data Analyst – Global Asset Management — Jul 2013 – Apr 2016
- Served as primary liaison between 4 person data team and Asian equity and convertible bond trading desks; ensured smooth trade flow among systems
- Collaborated extensively with trading, product control, and IT departments on instrument setup, booking structure maintenance, and resolving data exceptions; maintained hedge fund data integrity
- Led a team of four in building an internal knowledge database; improved communication among team members and cut down data team error by 10%

BOOK BRIGHT — Chicago, IL
Founder — Jun 2017 – Present
- Developed Python algorithm to purchase underpriced textbooks on eBay automatically and instantly; constructed inventory tracking and re-pricing system; improved profit margin to 40%

BABY PANDA — Chicago, IL
Founder — Sep 2012 – Jun 2013
- Launched an online business conducting trade with China, including selling foreign brand luxury goods and organic health supplements to Chinese customers, and selling imported toys to U.S. customers; reached a total profit of $80K after one year of operation

IVY SCULPTURE STUDIO, LLC — Alberta, VA
Co-Founder, General Manager — Jun 2011 – Sep 2012
- Executed all phases of running the business, including building an inventory management system, conducting market research, introducing pricing strategies, finding buyers, and managing customer service; broke even after five months of operation and finished with a profit of $200K in the first year of operation

ADDITIONAL

- **Computer Skills**: Python, SQL, Matlab, C++/C#, R, Java, VBA, Tableau, Bloomberg, FactSet, Morningstar, Charles River
- **Interests:** Alpine ski racing; U.S. Sailing certified sailor; NAUI certified scuba diver; Skydiving; Photography
- **Language:** Native Mandarin

Visa Status: U.S. Citizen