

HUA CHAI

74A Wearside Road, London, SE13 7UL

☎ +44 07577300639

✉ chai_1230@icloud.com

EDUCATION

UNIVERSITY OF BATH

MSc in Finance with Banking

2013 - 2014

- Modules studied include Financial Engineering, Banking, Introduction to Quantitative Finance, Financial Derivatives, Theory of Financial Decision Making, International Finance, Corporate Finance and Financial Econometrics.
- School of Management Academic Representative.

BSc (Hons) in Mathematics

2010 - 2013

- Graduated with Upper-Second Class Honours.
- Chairman of the Bath University Boxing Club.

EXPERIENCE

QUANTMETRICS CAPITAL MANAGEMENT LLP

2015 - present

Boutique hedge fund specialising in short-term systematic strategies

London, UK

Hedge Fund Trader

- Managed all execution during US market hours as the sole trader across several asset classes including equity index, fixed income, commodity futures and FX forwards (AUM over \$400M).
- Incorporated strategy drivers and risk profile into the feedback delivered to the co-CIOs, aligning real-time exposures with volatility-adjusted model weights as idiosyncratic events occur.
- Developed a signal monitoring application in C# for a VIX futures model, facilitating its automated execution through integration with the existing firm-wide algorithmic trading system.
- Researched and proposed a modification to the VIX futures contract selection methodology, improving out-of-sample expected return.
- Investigated the impact of correlation regime indicators on the historical performance of a risk parity model, tactically adjusting the asset allocation during varying market environments.
- Simulated set of parameters for a market neutral, intraday mean-reversion strategy, using historical data in MATLAB, increasing total return during less favourable regimes.
- Designed and built an implementation shortfall analysis tool that enabled the identification of sources of execution slippage, reducing trading costs.

GHK INTERNATIONAL

2015

Proprietary Futures Trader

London, UK

- Led research and execution during EU hours for European and US equity index futures, bearing sole responsibility for all areas of trading and risk management.
- Combined fundamental and technical analysis to generate trading ideas, using order flow reading to take advantage of short-term volatility.

ADDITIONAL INFORMATION

Certifications:	Chartered Alternative Investment Analyst (CAIA) Level 1 Candidate
Languages:	Chinese Mandarin - Native Speaker, English - Bilingual
Programming:	MATLAB, C#, SQL
Trading Platforms:	Bloomberg, TT XTrader, CQG
Interests:	Boxing (member of the Double-Jab Boxing Club) and Olympic weightlifting