**Hua Chai**

74A Wearside Road, Lewisham, London, SE13 7UL

**Email:** chai\_1230@icloud.com **Mobile:** 07577300639

**Nationality:** British

**Education:**

**University of Bath:**

-**MSc in Finance with Banking:**  *2013-2014*

* Course Modules: Financial Engineering, Banking, Introduction to Quantitative Finance, Financial Derivatives, Theory of Financial Decision Making, International Finance, Corporate Finance, Financial Econometrics

-**BSc (hons) in Mathematics:** degree class 2.1 *2010-2013*

* Programming Skill gained: advanced level in MATLAB.
* Chairman of Bath University Boxing club
* School of Management Academic Representative

**Queen Elizabeth Grammar School:** *2008-2010*

**-A-level:** Mathematics A\*, Further Mathematics A, Physics A, Chemistry B

**Experience:**

**Quantmetrics Capital Management LLP - Hedge Fund Trader:** *2015-Present*

* Trading a quantitative market neutral strategy. This is a hedged strategy that seeks to capture short term liquidity imbalances in pairs of equity index futures and commodity futures with an average holding period of 6 hours.
* Trading a quantitative directional futures strategy. This strategy comprises of a predictive strategy that anticipates market flows, as well as a reactive component which captures market inefficiencies in financial and commodity futures market.
* Back testing and carrying out research on both existing strategies and new strategies.

Research efforts include models in minute time frame such as mean reversion moving average model and multivariate regression model and models in daily time frame such as risk parity, fx carry, VIX futures model.

…expend on this…

* Ongoing programming projects involving creating model updaters using C#. The updaters process live data, generate trade signals and update trade tables where the algo tool collects trades for execution.
* Performing post trade execution analysis. This involves actively working with developers to improve algo execution slippage.
* Managing trading parameters in database to ensure that the correct parameters are in place for different market regimes and models are ready to capture high quality trades during high volatile environments.
* Monitoring the global market, with a strong understanding of market drivers. Producing monthly commentary to investors.
* Day to day risk management of the desk’s portfolio, hedging currency exposure, providing feedback to portfolio managers and software-developers.
* Communicating with traders in India to inform them of present strategy development and trading plans.
* Working with the operations team and brokers to resolve any trade breaks and set up limits for new strategies.

**GHK International - Proprietary Futures Trader:** *2015*

* Traded European and US Equities Futures markets as a proprietary trader
* Combined fundamental and technical analysis to generate short-term trade ideas, using order flow reading to take advantage of the intraday volatility.

**Additional Information:**

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