Ji Shi

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Education

Columbia University *Sept 2010 – May 2011*

MA Mathematics.

London School of Economics *Sept 2008 - July 2009*

MSc Finance and Economics. Graduated with Merit.

University of Toronto *Sept 2005 - May 2008*

Bachelor of Commerce – Specialist in Finance, Major in Economics. With High Distinction. (5%)

Work Experience

Convex Capital Ltd **Toronto Canada**

Chief Investment Officer *2015- Present*

- Invests in the US futures/equity market with algorithmic methods
- Invests in Toronto's Real Estate market

Morgan Stanley **Hong Kong**

Asia Index and Single Stock Derivatives Trading Analyst *2014-2015*

- Priced client requests on HSCEI and HSI options, secondary trading of exotic derivatives
- Monitored risk exposure on the AxJ single stock and index derivatives trading books
- Formulated volatility based trade ideas and proposed to clients
- Managed corporate actions, trade booking, derivative lifecycle events
- Reporting of PnL, risk exposure, volatility movement and client flow to senior management

Societe Generale **New York, Hong Kong**

Equity Derivatives Trading Analyst/Strategist *2011 to 2012, 2013-2014*

- Utilized Monte Carlo and FD methods to price exotic derivatives
- Handled secondary market trading for an exotic fund derivatives book
- Developed (with VBA) trading tools for the desk covering volatility and correlation analysis
- Researched on quantitative strategies involving variance and volatility swaps, index derivatives and exotic equity derivatives for the Asian indices

Royal Bank of Scotland **Hong Kong**

Asia Equity Delta1 Trading Summer Analyst *2010*

- Maintained trading sheets for all Asia ex Japan markets and monitored dividend points, futures rolling cost, funding costs and NDF hedging costs for fresh or reverse index arbitrage
- Built tool with VBA

Additional Information

- Languages: English, Mandarin
- CFA Level 3 passed