QIAN, YINZHE (MARK)

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EDUCATION

UNIVERSITY OF MICHIGAN — ANN ARBOR, MI

Bachelor of Science, LSA, Mathematics — *May 2022*

Cumulative GPA: 3.8/4.0, Second Century Scholar: $20,000 per year

Activities: Citadel Trading Challenge, 17th Unmanned Aerial System Competition, Tutor of Calculus and Macro Econ

WORK EXPERIENCE

POSEIDON CAPITAL LIMITED — HONG KONG

Associate Portfolio Manager, SFC Licensed Type 4 & Type 9 RA (CE No. BTL239) — *Nov 2021 – Present*

Portfolio Management & Alpha Generation

- Led 5-person team in managing $520M AUM through multi-asset discretionary mandates (FICC, Equities, Derivatives) for UHNW clients, achieving a 10.17% p.a. return with portfolio vol maintained below 12% since June 2022
- Primary PM of $35M in-house Bond AMC at UBS IB, allocating across 30+ IG credits and deploying macro overlays (short UST puts, CDX/iTraxx roll shorts to capture contango, short gamma/long vega on swaption straddles) to enhance yield, manage duration, and hedge tail risk. Outperformed BBG Barclays IG Index by 253bps since Inception
- Built and executed $12M 15-name US equity short put strategy, integrating valuation-based screening (EV/EBITDA, EV/Sales, P/FCF) with proprietary Python IV/RV calibration to systematically harvest VRP through 1m rolling 20-30 delta puts; sized via delta × IV risk-weighting to maximize Sharpe, with active Greek and skew-aware risk monitoring
- Structured and managed $30M cross-currency loan optimization strategy for PB clients, reallocating exposures across CHF, JPY, and CNH to capture rate differentials during the hiking cycle, generating $2.7M in interest savings & FX PnL; concurrently advised 7 corporate clients on FX and rates hedging using forwards, multi-leg options, and CCS
- Collaborated on $20M Equity L/S AMC with GS, combining Marquee basket exposure and single-name ideas driven by fundamental analysis; supported tactical timing decisions and dynamic hedging via DownVar and long weekly gamma

Infrastructure Building & Risk Management

- Developed antithetic Monte Carlo–based pricing engine via Python/QuantLib for path-dependent non-linear derivatives, integrating SVI/SABR-calibrated vol surfaces and bootstrapped OIS curves to deliver 200+ daily valuations and Greeks
- Designed and implemented an internal risk engine integrating CVaR, GARCH vol forecasting, copula-based dependency modeling, Bayesian shrinkage, and PCA factor decomposition to enhance risk control. Applied Black-Litterman for signal stabilization and Fisher information-weighted covariance estimation to mitigate GI-GO fragility under shifting regime
- Automated multi-asset trade lifecycle using Python/Flask, streamlining quoting, ordering, to booking across front, middle, and back office; enhanced operational accuracy and reduced latency with OMS/PMS (Enfusion/Derivitec/TSI/BBG)
- Leveraged in-house regression models for macro indicators, contributing to monthly Bloomberg ECFC & FXFC forecasts

Client Engagement & Communication

- Prepared market wraps and investor letters, advising clients on tactical market positions and trade opportunities
- Developed and implemented strategic/tactical asset allocations, conducting monthly portfolio reviews and proactive rebalancing to ensure alignment with investment objectives and maintain daily client engagement
- Mentored 9 intern analysts over 4 years, designing and delivering 101 training sessions on product and market dynamics

GENHARMONY CAPITAL GROUP (USD 6 BILLION PRIVATE EQUITY FIRM) — SHANGHAI, CHINA

Private Equity Summer Internship, TMT Group — *May 2021 – Aug 2021*

- Led Private Placement issued by BOE Technology (000725.SZ), participated in Private Placement of SF Express (002352.SZ) & Pre-IPO of Shenzhen Horn Audio, and conducted due diligence of NAURA Tech (002371.SZ)
- Interviewed with staff, executives, underwriter, and industry experts, collected historical market data, analyzed business & financial performance, summarized investment highlights/risks, and modeled revenue forecasts under three scenarios
- Compiled 200-page IC materials, addressed limited partners' concerns, and ultimately raised $116M for the deal of BOE
- Offered the lowest dealing price at ¥5.57 in the bid among the competition with 58 funds and gained 25%+ paper profit

EXTRACURRICULAR ACTIVITIES & PROJECTS

MAIZE & BLUE ENDOWMENT FUND, UNIVERSITY OF MICHIGAN — ANN ARBOR, MI

Quantitative Researcher of Premier Student Managed Investment Fund — *Sep 2021 – May 2022*

- Managed and rebalanced the value-weighted portfolios by employing machine learning models including Lasso Penalized Regression, Random Forests, Gradient Boosting Regression, and Neural Networks after tuning the hyperparameters
- Tracked alpha/beta, out-of-sample R-squared, geometric average return, sharp ratio to recommend 20 out of 300 stocks

SKILLS & INTEREST

Languages: Fluent in English, Native in Mandarin & Shanghainese

Technical skills: Proficient in Bloomberg, FactSet, Refinitiv, AlphaSense, C++, Python, SQL, Pandas, Webflow, Figma

Interests: Piano Keyboard, GO (*5th Duan*), Varsity Soccer, Tennis, Ping Pong, Photography, Cooking