Kabir Bhansali

Chicago, IL | (510) 369-9166 | kbhansali@uchicago.edu | LinkedIn

---

EDUCATION

The University of Chicago *Chicago, IL*

Master of Science in Financial Mathematics *Expected June 2025*

Bachelor of Arts in Economics and Data Science (GPA: 3.85/4.0) *June 2024*

- ***Relevant Coursework**:* Python, Probability, Statistical Theory, Linear Algebra, Machine Learning, Econometrics, Portfolio Management, Asset Pricing, Financial Statement Analysis.

SKILLS

- Substantial Python coding experience, including implementing machine learning algorithms, analyzing data in Pandas and Numpy, building optimal portfolios, and running formal backtests.
- Strong statistical background, ranging from basic probability to advanced statistical modeling.
- In-depth understanding of financial statements, economic data, and asset pricing.

WORK EXPERIENCE

Intern, BlackRock Systematic Hedge Funds, Quantitative Research *San Francisco, CA | June – Aug 2024*

- Worked in the quantitative research group within BlackRock's systematic fixed income hedge funds.
- Created a systematic relative value trading strategy in the European covered bond market by using a multivariate spline approach to model covered bond spreads.
- Utilized a constrained optimization process to maximize expected returns and limit duration/credit risk.
- Used python to implement formal backtests and attribution. Found that the strategy averaged 25 bps in annual active return on 12 bps of active risk, for an information ratio above two.

Summer Analyst, JP Morgan Asset Management, Portfolio Management *New York, New York | June – Aug 2023*

- Worked in the portfolio management team within the Multi Asset Solutions group. Delivered projects focused on two key funds: Global Allocation and Global Tactical Asset Allocation.
- Built factor models to assess the impact of various macro variables on these funds' daily performance. The PM team adopted this framework to track macro factor sensitivities and risk on an ongoing basis.
- Built a stock sector ETF trading strategy based on market sentiment signals from Google Trends. Back-tested the strategy rigorously through time and across different markets.
- Replicated a client's desired exposure to leveraged loans by using a constrained optimization, with the goal of minimizing tracking error between the replicating portfolio and a leveraged loans index.

Investment Analyst Intern, Longtail Alpha, Newport Beach, CA *Newport Beach, CA | June – Aug 2022*

- Worked with the trading and research teams at LongTail Alpha, which is a discretionary volatility-focused hedge fund specializing in tail-risk hedging.
- Closely monitored macroeconomic and market data and helped develop macro-driven asset allocation theses.
- Analyzed the Fed's asset purchases and proposed a TIPS arbitrage trade to the CIO.
- Conducted in-depth research on inflation, inflation expectations, and monetary policy. Delivered a 30-page report which included analysis of the trajectory of inflation/monetary policy.

EXTRACURRICULARS

University of Chicago, Athlete *Chicago, IL | June 2020 – Sept 2022*

- Competed on the UChicago Varsity Track and Cross Country teams. Attended two hour practices six times per week, including track workouts, strength training, and long runs.

College Preparatory School, Athlete *Oakland, CA | Aug 2016 – June 2020*

- Served as team-voted captain of the Varsity Basketball, Cross Country, and Track teams. Played each sport all 4 years of high school, including practices 5 times per week.

Composer, Producer, and Concert Percussionist

- Composed, produced, mixed and mastered original songs with professional collaborators including *SR TheMveMnt, DiLorenzo, Xay Hill, Young Iggz, Chanzie Jones, and Millz Davis.*
- Generated more than 50,000 total streams across various platforms (Spotify, iTunes, etc.).
- Performed as lead drummer in UChicago Jazz Ensemble and California Jazz Conservatory Funk Ensemble.