

# THOMAS CUI

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## EDUCATION

### MASSACHUSETTS INSTITUTE OF TECHNOLOGY

Cambridge, MA

*Master of Finance, Financial Engineering concentration*

2021 - 2023

- **Select Coursework:** Financial Data Science; Options & Futures; Fixed Income; Analytics of Finance; Python; Econometrics; Machine Learning; Data Mining; Crypto Finance; Web3 & Strategy; Recessions & Growth
- **Student Clubs:** MIT Bitcoin (Committee Chair), Quant Finance, Sloan Blockchain, Sloan Basketball, Sloan Golf

### BABSON COLLEGE

Wellesley, MA

*B.S. in Finance, Magna Cum Laude*

2015-2017

- Dean's List, Consulting Club, NCAA Men's Basketball Player (All-Academic Honors, 2015 Conference Champion)
- Transferred from Baruch College (2013 - 2015) in NYC

## EXPERIENCE

### PIMCO

New York, NY

*Portfolio Associate - Macro Hedge Funds*

April 2023 - Present

- Direct support of PIMCO's \$10B flagship absolute returns hedge funds covering macro, RV, treasury auction, volatility and systematic strategies – active monitoring of exposures & risk, rebalancing risks, delta hedging, performance & attribution, cash & collateral management
- Researched, backtested and implemented a systematic trading dashboard covering technical strategies (momentum, trends, mean reversion) which has been directly invested in a \$150M EM macro fund
- Developed rates relative value trading framework for EM/DM cross-asset opportunities (US swap spreads, EM ASW, rates breakeven inflation, rates curve and fly structures)
- Developed and implemented mean reversion models on equity volatility indices and CDX spreads
- Deep quantitative research on CDS markets (Euro/NA IG & HY): understanding macro drivers, forecasting, and backtesting trading strategies

### FIDELITY INVESTMENTS

Boston, MA

*Senior Quant Specialist*

Jan – April 2023

- Led initiatives to incorporate innovative systematic ESG data into portfolio strategies including: 1) deep analysis of the three ESG pillars and underlying key issues, 2) creation of an auto-generated ESG equity exclusion list and 3) daily equities corporate actions tracker

### STATE STREET

Boston, MA

*Portfolio Management Graduate Intern – MBS/Rates*

Summer 2022

- Created fixed income valuation tools (mortgage dollar roll & IR swaption) to support the bank's investment strategies
- Analyzed the impact of interest rate shocks, Fed rate hikes & capital requirements to MBS and Rates portfolios

*Quantitative Researcher – MIT / State Street Research Practicum*

Winter 2022

- Built a research framework to identify optimal (and sub-optimal) days for FX trading by evaluating impact of events (economic releases, holidays, month-end) on FX volatility, spreads, and liquidity

### CITIZENS BANK

Boston, MA

*Quantitative Analyst / Risk Leadership Development Program*

2018 - 2021

- Delivered program's final presentation to CRO and risk executives advising on upturn lending strategies & economic recovery indicators; ideas were incorporated as part of the bank's strategy coming out of the 2020 recession
  - **Market Risk** - Assessed market risk on bank's traded portfolios – FX, rates, commodities, traded loans, HY bonds and mortgages – to inform traders & portfolio managers of potential risk exposures and limit breaches
  - **Model Validation** – quantitatively assessed credit cards profitability & mortgage fair lending models end-to-end to ensure models were fit for deployment; created validation playbooks and contributed to department's code library
  - **Credit Cards Analytics** - Used analytics-backed solutions to automate card portfolio's underwriting from 50% to 90% of applications, resulting in improved customer experience, increased profits, and optimization of labor

## PROJECTS/LEADERSHIP

### • MIT Bitcoin Club (2021-2024)

- Moderated a panel discussion on institutional adoption of blockchain & crypto with leaders from Visa, State Street, Talos Trading, Metrika and AlphaLab Capital at MIT Bitcoin Expo 2023 - oldest collegiate blockchain conference
- Led corporate sponsorship efforts to raise two record years of funding (\$300K) for MIT Bitcoin Expo 2022 & 2023

## ADDITIONAL INFORMATION

- **Skills:** Python, AI, Bloomberg, R, SQL, VBA, Tableau, proprietary trading systems
- **Interests:** Basketball, Movies, Traveling, Golf