Gary (Ruilin) Wen

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EDUCATION

Columbia University — **New York, NY**
M. Sc. in Financial Engineering — *Sep 2022 - Dec 2023*

- 5th place in 2023 Rotman International Trading Competition
- Coursework: Statistics, Optimization, Asset Pricing, Algo Trading

Hong Kong University of Science and Technology (HKUST) — **Hong Kong**
B. Eng. in Computer Engineering — *Sep 2013 - Aug 2017*

- CGPA: 3.75/4.3, First Class Honors (top 10%), Dean's List

Swiss Federal Institute of Technology (ETH Zurich) — **Zurich, Switzerland**
Exchange Program — *Feb 2016 - Aug 2016*

- Coursework: Recursive Estimation (Kalman filtering, Particle filtering, etc.)

SKILLS

- Programming: Python, C++, Excel, Kdb+/q, SQL
- CFA Level 1 Passed

WORK EXPERIENCE

Transmarket Group — **Chicago, IL**
Quant Trader - US Rates — *May - Aug 2023 (Internship) / Feb - Jul 2024*

- Traded and managed risk in relative-value strategies linked to monetary policy and macroeconomic environment in interest rate/treasury futures space with $50M book size
- Researched potential relative-value trades and backtested trade ideas using Python
- Built one strategy from scratch, currently ready for production with a $500k yearly backtest pnl
- Monitored intra-day fills and conducted microstructural research to improve execution quality

Rotman International Trading Competition — **New York, NY**
Trader - Team Lead of Columbia University — *Feb 2023*

- Achieved historic 5th Place in the global trading competition against 50 universities
- Traded 4 cases including Options Volatility Arbitrage, Electricity, Liquidity Risk, and Algorithmic Trading; Market structure ranged from high-touch click trading to fully automated algo trading
- Led team strategy development, coordinated competition logistics

Penghua Fund Management — **Shenzhen, China**
Quantitative Equity Research Intern — *Apr - Jul 2022*

- Sifted through databases, researched and back-tested fundamental factors in Chinese stock market based on analyst expectations data; Project in line with investment objectives of firm's Enhanced Index Funds
- Constructed multi-factor strategy incorporating 3 fundamental factors + 5 technical factors, achieving an IC of 0.05 and excess annual return rate of 30% against CSI 500 over 12 years (Python/Pandas)

J.P. Morgan — **Hong Kong**
Software Engineer - Electronic Warrant Market Making — *Jul 2017 - Nov 2020*

- Worked cohesively with traders to maintain in-house electronic trading system for Warrant Market Making
- Owned team's data analytics infrastructure and managed cross-team data synergy; Projects included tick-to-order latency analysis, and competitor trade-flow estimation
- Constructed data live feeds from internal system to business's website for marketing purposes

OTHERS

Volunteering: "Feeding Hong Kong" - Distributing surplus food from food companies to charities
Languages: Mandarin (Native), Cantonese (Native), Spanish (Basic)
Sports: Rock Climbing (Hardest ascent graded 5.13b), Soccer (Captain of HKUST MSSSUG Soccer Club, Champion of HKMS Soccer League