Henry Fu

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EDUCATION

The University of Chicago, Chicago, IL — Expected Sep 2023 - Jan 2025

Master of Science in Financial Mathematics

Ivey Business School, Western University, ON, Canada — Sep 2019 - Apr 2023

Consensus Best Business School in Canada

Bachelor of Arts, Honors Business Administration & Bachelor of Science, Financial Modelling (2019 – 2021)

Overall GPA: 3.8/4.0, Ivey Student Leadership Award, Dean's Honor List, 1st place in HSBC Case Competition

Coursework: Portfolio Management, Machine Learning, Data Science, Options, Risk Management

SKILLS

Technicals: Python, Jupyter, Pandas, Pytorch, Tensorflow, Java, C++, Excel, VBA, Matlab, SQL, FRM I test passed

Language: Fluent in English and Native in Mandarin

WORK EXPERIENCE

Reinsurance Group of America | *Asset Intensive Summer Intern, Global Financials Solutions* — Jun 2024 - Aug 2024

- **Portfolio Optimization** - Supported portfolio optimization by consolidating $40 billion in assets into a super portfolio, enhancing macro hedge and portfolio management efficiency, targeting a 20-basis point recurring saving.
- **Product Development -** Developed a comprehensive database for Annuity products for competitive pricing to secure spread arbitrage opportunities for financial reinsurance transactions.
- **Asset Management -** Created investment solutions for asset allocation including both public and private assets.

Flow State Investments, LP, Chicago | *Quantitative Research Analyst Intern* — Mar 2024 - Jun 2024

- **Signal Development -** Developed 7 momentum factors incorporating regime changes and tested in futures market.
- **Backtesting -** Backtested strategies in 9 indexes universe and evaluated key performance indicators.

Manteio Capital (hedge fund) | *Quant Researcher Intern (Chicago Project Lab)* — Jan 2024 - Mar 2024

- **Deep Learning -** Enhanced equity statistical arbitrage strategies by utilizing deep-learning transformers to extract tradable patterns in financial time series data.

Deutsche Bank, Beijing, China | *Capital Markets Analyst Intern* — Jun 2023 - Sep 2023

- **Quant Research -** Conducted an additivity test of factor greenium for green bonds compared to conventional bond in Europe; pitched to the Ministry of Finance (China) and promoted the issuance of ESG bonds internationally.
- **Structured Finance -** Developed future swap strategies for the cross-border issuance of panda bonds, raising bond in CNY in the primary market and converting into USD in the secondary market to secure the interest rate arbitrage.
- **Trading Strategies -** Researched on yield curve with traders and adopted strategies such as Long-Short durations, Slope Trade and Butterfly (across different products); managed internal portfolios with treasury algorithmics.
- **Risk Framework -** Crafted a risk model to assess LGFV debt default probability based on fundamental factors.

Guotai Junan Securities, Shenzhen, China | *Investment Banking Analyst Intern* — Jul 2022 - Aug 2022

- **Financial Modelling -** Engaged in an IPO of a semiconductor company (valuation of 72 bn).

Minmetals Securities Co., Ltd, Wuhan, China | *Fixed Income Trading Analyst Intern* — Jun 2021 - Jul 2021

- **Bond Trading -** Conducted yield arbitrage analysis with similar rated corporate bonds in real estate with Python and hedged high-yield bond durations with futures and swaps to secure the return.
- **Market Research -** Drafted daily fixed-income market reports and reported to MDs across different departments.
- **Market Making -** Traded 6 public bond transactions to secure bid-offer spreads and gained 0.6 million CNY profits.

LEADERSHIP & PROJECT EXPERIENCE

Mustang Capital | *Swing Trading Head Analyst & Quant Trading Analyst* — Sep 2021 - Apr 2023

- **Quant Strategies -** Developed strategies including new issuance arbitrage, risk arbitrage, convertible bond arbitrage, and strategies in alternative assets such as sports betting and cryptocurrencies with risk management solutions.
- **Equity Trading -** Traded stocks such as Delta Airlines, VEON Ltd and gained 24% of return within 3-week holding period; hedged risk with option strategies including protective put, long straddle, and bull call spread.