YUE CAO

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EDUCATION

UNIVERSITY OF ILLINOIS   Urbana-Champaign, IL
Master of Science in Finance , May 2013   GPA: 3.96/4.00
- Specialized in Quantitative Finance
- Academic Excellence Award, Master of Science in Finance Program, 2013
- Beta Gamma Sigma Honor Society Inductee, 2013

DONGHUA UNIVERSITY   Shanghai, China
Bachelor of Engineering , July 2009   GPA: 3.52/5.00
- Majored in Non-woven Materials & Engineering

SHANGHAI INSTITUTE OF FOREIGN TRADE   Shanghai, China
Bachelor of Economics , July 2009   GPA: 3.28/4.00
- Majored in International Economics and Trade

EXPERIENCE

SUMEC TEXTILE & LIGHT INDUSTRY CO., LTD.   Nanjing, China
Import/Export Analyst, Trade Department   June 2009 - Mar 2011
- Traced production process, arranged shipment, and composed settlement for more than 3M USD in orders each year
- Closely monitored each phase of production, shipment and settlement to control L/C risk, exchange rate risk and other foreign trade risks
- Interacted with merchandisers, factories, customers, shipping companies and banks in support of promptly identifying and resolving any transaction related issues
- Created a computer program for the Trade Department to generate commission documents, shortening the documents process time from 1 hour to 5 minutes

T3 TRADING GROUP, LLC   New York, NY
Equity Trader, Proprietary Trading Department   Aug 2013 - Present
- Explore trading ideas by analyzing market data and market microstructure for patterns
- Created computer programs that monitor realtime market data, helping traders identify trading opportunities faster and more efficiently
- Actively research new quantitative strategies for the team, as well as continuously analyze, evaluate, and fine tune existing strategies
- Perform univariate and multivariate factor analysis to measure portfolio risks, and use as a tool to improve portfolio construction practices
- Quickly learned neural network programming and applied to the development of a machine learning project, which can identify complex patterns of the stock price

SINOPEC SHANGHAI PETROCHEMICAL CO., LTD.   Shanghai, China
Intern, Financial Department   July 2008 - Aug 2008
- Prepared the expense statement and entered the information into ERP system on a daily basis
- Actively interacted with senior accountants to learn the practice of business accounting

ACTIVITIES

Volunteer Translator, TED.com   Sept 2013 - Present

Co-founder of MSF Trading System Group   Sept 2012 - Present
- Led a team and developed a trading strategy testing platform, which can easily back test different trading strategies and risk management strategies
- Developed a Bitcoin Pair Trading System which monitors prices in bitcoin exchanges and executes arbitrage trades automatically

SKILLS/PERSONALITY

Level II candidate in the CFA Program
Computer: MATLAB, Java, VB.NET and **very familiar with Excel modeling and VBA programming**
Language: Native speaker of Mandarin Chinese, proficient in English
Fast learner and team player