

YUE CAO

40 Newport Parkway Apt. 2503, Jersey City, NJ 07310

(217) 979-0558

Yue.Cao@bus.illinois.edu

Functional Areas: Financial Analysis, Data Analysis, Risk Management, Financial Modeling, Market Analysis, Quantitative Finance, Portfolio Management

EDUCATION

UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN

Urbana-Champaign, IL

Master of Science in Finance, GPA: 3.96/4.00

May 2013

Specialized in Quantitative Finance

Academic Excellence Award, 2013

Beta Gamma Sigma Honor Society Inductee, 2013

SHANGHAI INSTITUTE OF FOREIGN TRADE

Shanghai, China

Bachelor of Economics in International Economics and Trade

Jul 2009

EXPERIENCE

T3 TRADING GROUP, LLC

New York, NY

Equity Trader, Proprietary Trading Department

Aug 2013 - May 2014

Registered SEC Broker-Dealer & Member of the CBOE Stock Exchange (CBSX)

- Created Java programs that monitor real-time market data, helping traders identify trading opportunities faster and more efficiently
- Initiated a machine learning project, which can identify complex patterns of the stock price, and wrote the data processing module for this project
- Actively researched new quantitative strategies for the team, as well as continuously analyzed, evaluated, and fine-tuned existing strategies
- Performed univariate and multivariate factor analysis to measure portfolio risks, and used as a tool to improve portfolio construction practices
- Explored trading ideas by analyzing market data and market microstructure for patterns

MSF TRADING SYSTEM DEVELOPMENT GROUP

Urbana-Champaign, IL

Co-founder

Sept 2012 - Present

- Developed a Bitcoin Pair Trading System which monitors prices in bitcoin exchanges and executes arbitrage trades automatically
- Led a team and developed a trading strategy testing platform, which can easily back test different trading strategies and risk management strategies
- Developing a pattern recognition system based on Artificial Neural Network (ANN) and genetic algorithms
- Manage the progress of on-going projects and organize weekly team discussion

SUMEC TEXTILE & LIGHT INDUSTRY CO., LTD.

Nanjing, China

Import/Export Analyst, Trade Department

Jun 2009 - Mar 2011

- Created a computer program for the Trade Department to generate commission documents, shortening the documents process time from 1 hour to 5 minutes
- Closely monitored each phase of production, shipment and settlement to control L/C risk, exchange rate risk and other foreign trade risks

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

SKILLS

Computer: Excel modeling and VBA programming

MATLAB, Java, VB.NET

Language: English, Mandarin Chinese

CFA Program Level II candidate