## **Candidate Cover Sheet**

**Technology Division**

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| Candidate name | Justin (Zixiao) Yang |
| Current employer | Omni Partners |
| Notice period | 10 weeks |
| UK Work authorisation | Tier 2 visa |
| Key technical skills | Python, Matlab, C++, SQL |
| Screening comments | Justin is currently a Quant Developer/Risk Quant Analyst at Omni Partners where he is responsible for enhancing, testing and maintaining the backtesting system. He is also designing and implementing a Python simulator, to enable prototype strategy quickly. He is strong in Python, Matlab and C++ .  Justin holds an MSc in Risk Management and Financial Engineering from Imperial College London. |
| Candidate search status (active/passive) | Active |
| Previous experience with Goldman Sachs (dates, division, BU and manager) | N/A |
| Other interviews and/or offers | N/A |

**Justin (Zixiao) Yang**

Omni Partners, 7 Air Street, Soho, London W1F 5AD yangzixiao001@gmail.com

**PROFILE**

Highly self-motivated candidate specialized in designing computerized trading system, with extensive technical skills like Python, C++ and SQL.

**PROFESSIONAL EXPERIENCE**

**Omni Partners LLP London, UK**

*Quant Developer/Risk Quant Analyst* November 2017 – present

*Research and Programming Skills:*

* Research on systematic long/short equity automated system. Responsible for enhancing, testing and maintaining the backtesting system.
* Designed and implemented a Python simulator which enabled to prototype strategy quickly.
* Improved the speed of the system by using multi-processing modules.
* Implemented turnover reduction algorithm in the production system offering a solution for significant reduction in expensive markets to trade like small-cap names.
* Maintained a front end portfolio visualization tool on "Bokeh".
* Refactored the existing codebase of over 9000 lines.

*Communication Skills:*

* Migrated the in-house risk system legacy from Excel/VBA to SQL/Python, supporting various stakeholders to use our system.
* Generated consolidated market risk reports (Risk-Arbitrage deal break risk, Greeks, VaR).
* Analyzed risk exposures, concentrations, stressed scenarios and highlighted the key findings to the relevant stakeholders.

**Embankment Capital Management London, UK**

*Investment Analyst* November 2014 – October 2017

* Developed systematic macro strategies based on quantitative signals in G10 and EM currency markets.
* Implemented trading strategies on various macro factors: carry, macro drivers(growth, valuation & current account), commodities, rates, equity, capital flow, behavioural and positioning (Sharpe ratio 1.2).
* Studied on macro events and their the impact on the portfolio, e.g. Brexit, Abenomics, demographics and global risk sentiment.
* Sponsored by Embankment to study MBA courses at Coventry University London after work.

**EDUCATION**

**Imperial College London London, UK**

*MSc of Risk Management and Financial Engineering**(Distinction)*September 2013 – October 2014

Obtained A\* or A for all courses

Relevant courses: Stochastic Calculus, C++, Financial Statistics, Option Theory.

**University of International Business and Economics Beijing, China**

*Bachelor of Economics, Finance (GPA 3.84/4.00, top 1%)*September 2009 – July 2013

Relevant courses: Calculus, Linear Algebra, Probability and Statistics, Stochastic Processes, Econometrics.

**SKILLS, CERTIFICATIONS, HONORS**

* **Technical:** Python (2 years, using Pandas, CVX, IPython) ; Matlab (3 years); C++ (1 year); SQL(1.5 year); VBA (4 years); Eviews (3 years, interfacing with Python); Mercurial (3 years); Bash.
* **Certifications:** CFA Level 1 (July, 2013)
* **Prize and Honors: First Prize** in National Contest in Modeling (2011, China); **Honorable Mentioned** at ‘Interdisciplinary Contest in Modeling’ (2012, USA).