YUE XIAO (JESSIE)

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EDUCATION

Columbia University in the City of New York New York
Master of Accounting and Fundamental Analysis Expected Dec 2025

University of Hong Kong Hong Kong
Bachelor of Economics and Finance, GPA 3.82, First Class Honours Jul 2024
Lifetime member of Beta Gamma Sigma

PROFESSIONAL EXPERIENCE

HSBC Hong Kong
Summer Analyst - Global Markets Jun 2023 – Aug 2023

- Rotated among desks of different products, including prime trading and structured rates trading desks
- Optimized inventory checking system of the prime trading desk using Python; summarized the notional value of stock inventories for market access, stock borrow and lending, and index desks
- Modelled an exponential weighted moving average volatility tracker for Japan forward rates with 10+ selectable expiry, tenor, volatility calculation window, and presentation window; generated comparisons with implied volatility from options
- Researched on Japan 10-year benchmark rate's affecting factors by analyzing over 1000+ data points, regressed the Japan 10-year rate on 5+ indicators such as CPI, GDP, and FX rate, and generated a multi-variable regression model

China Life Insurance Hong Kong
Fixed Income Investment Intern Jul 2022 – Sep 2022

- Tracked investment performance by compiling ancillary materials such as general bond holding document; analyzed bonds' historical returns and prices
- Actively engaged in 20+ strategy sessions; wrote meeting minutes; highlighted key economic trends and portfolio analysis to the portfolio manager
- Investigated the credit risks of the Chinese LGFV bonds in Tianjin Province

Sinolink Securities Shanghai, China
Investment Banking Intern Jun 2021 – Aug 2021

- Participated in the production and collation of materials for bond projects, including preparing the prospectus, completing related manuscript materials, classifying working manuscripts, and filing
- Analysed the policy trends in the Chinese quasi-municipal corporate bonds market from April 2021 to June 2021; generated reports by analyzing the issuance purpose on a provincial basis

RELEVANT PROJECTS

Weather-Based Prediction of Bike-Sharing Demand Spring 2025

- Delivered actionable insights for urban fleet operators, enabling proactive management of shortages and surpluses across docking stations, improving operational efficiency and rider satisfaction
- Designed and implemented an XGBoost-based demand forecasting model using over 100,000 hourly records from Capital Bikeshare and weather data (temperature, humidity, windspeed, precipitation, extreme conditions)
- Compared multiple machine learning models (XGBoost, Random Forest, Gradient Boosting, Decision Tree, MLP, Linear Regression); XGBoost achieved the highest R^2 of 0.93, significantly outperforming linear benchmarks

Portfolio Construction Based on Short-Sellers and Analysts' Dispute Spring 2022

- Constructed a monthly rebalanced portfolio using strategies based on conflicts between short-sellers and sell-side analysts
- Provided literature support by recognizing analysts' tendency to over-recommend stocks with specific features (e.g., high growth and low book-to-market ratios) and proving short sellers' incentives to predict future returns with fundamentals correctly
- Derived separately 0.749% and 0.717% monthly Alpha using CAPM and Carhart model by providing value-weighted monthly updated portfolio
- Planned, initiated, and guided the group meeting, monitored the working process of each group member, and actively solved the miscommunication between group members to enhance the effectiveness

ADDITIONAL INFORMATION

Technical: Bloomberg, Excel, PowerPoint, Word, Python, VBA

Interests: Traveling, Piano, Bridge