

## LEI ZHANG

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### SUMMARY AND OBJECTIVE

Prior to enrolling in my graduate studies, I worked for several years in financial services. I am now pursuing graduate studies in the application of advanced statistical and data analysis to financial data to identify opportunities and risks. I am seeking an internship where I can utilize my enhanced quantitative and analytical skills and work experience.

### EDUCATION

#### Rutgers University, New Brunswick, NJ, USA

*Master of Science, Financial Statistics & Risk Management, GPA: 4.0/4.0* 2017

#### Fudan University, Shanghai, China

*Bachelor of Science, Mathematics, GPA: 3.12/4.0* 2011

#### Georgetown University, D.C, USA

*Summer Session in International Finance, GPA 4.0/4.0* 2010

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### PROFESSIONAL EXPERIENCE

#### COBE Investment Management Co., Ltd. Shanghai, China

*Partner, Risk Management Director* 2015

- Raised money from various sources including banks, asset management firms and individual investors to form a private equity fund. Total assets under management reached in the fund 100 million RMB within one year
- Managed the fund operations, net value measurement and liquidity management

#### Shenwan Hongyuan Securities Co., Ltd. Shanghai, China

*Investment Manager, Strategy Trading Division* 2014

- Discretionarily managed a low-risk arbitrage portfolio (60 million) and earned 9.8% annual rate of absolute return with excellent performance in Sharpe ratio and retracement
- Analyzed the transaction rules, historical prices and inter-market relationships of several financial instruments including convertible bonds, graded funds and other instruments to identify arbitrage opportunities
- Developed 4 effective strategies and implemented corresponding trading programs

#### *Institutional Client Manager*

2013

- Maintained relationships with more than 10 investment management firms, providing them with services such as new product introductions, construction of trading platforms, funding of client capital and technical support
  - Developed a standardized grading list of products that improved screening efficiency by approximately 50%
  - Conducted weekly earnings release meetings for existing products to provide guidance on the use of this information for the retail department's marketing initiatives
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### RESEARCH PROJECTS

#### Timing of Earning Announcement: Event-driven Strategy on Financial Sector 2015

- Analyzed the impact of earning surprise and timing of the announcement on the stock abnormal return of the companies in the S&P 500 financial sector in the multivariable regression model.
- Develop a feasible event-driven strategy according to the factors indicated by the model, IR of which reached 2.11 through back testing and out-sample study.

#### Research on Income Analysis of Commission from Retail Clients *Data Analyst* 2012

- Collected 40000+ samples of active and potential retail clients historical account data from the company's database.
  - Categorized the data based on transaction features and asset allocations to estimate and track the expected commission contributions from these clients and their risk appetites
  - Authored a paper based on the analysis which was sent to the CEO's office and reviewed by the retail department; most of the suggestions in the paper were incorporated into the client service system
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### TECHNICAL AND OTHER SKILLS

**Core Domain Expertise:** Data Science, Strategic Trading

**Computing and Programming:** C++/C#, Matlab, R, MS Office

**Communication:** Well-organized, strong win-win negotiation skills with both internal and external stakeholders

**Workplace and Teaming:** Good team coordinator, responsible and supportive.

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### HONORS AND ACTIVITIES

**Bloomberg Market Concepts Certification, Bloomberg Aptitude Test (score: 96<sup>th</sup> percentile)** 2015

**Outstanding Youth Employee, Shenwan Hongyuan Securities** (*Awarded to the top youth staff*) 2012