XINGJIA GU, CFA

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EDUCATION

NEW YORK UNIVERSITY New York, NY
The Courant Institute of Mathematical Sciences
MS in Mathematics in Finance (expected - Dec. 2020)

- ***Coursework:*** derivatives pricing and hedging, PDEs and dynamic programming, quantitative portfolio optimization, OOP in Java, Monte Carlo and finite difference methods, risk management

WASHINGTON UNIVERSITY St. Louis, MO
MS in Finance (2012)
BS in Finance and Mathematics with Highest Honors (2010 - 2011)

- ***Coursework:*** Applied mathematics including probability and statistics, calculus, linear algebra, options and futures basics
- ***Honors:*** Summa Cum Laude (Top 5% of the entire 2011 class)

EXPERIENCE

LINYAN INVESTMENT MANAGEMENT Hangzhou, China
Trader (July 2016 - February 2019)

- Transformed quantifiable trading strategies for A-shares market into a multi-factor model, which yielded 15% annualized return and maximum 18% drawback from 2011 to 2018
- Traded stocks and equity indices futures, which yielded 7% from July 2016 to December 2016 and 14% for 2017, with a maximum drawback of lower than 7%
- Researched leading companies, and wrote research reports to grade them buy, hold, or sell

DH FUND MANAGEMENT Hangzhou, China
One of the top 2 Global Macro strategy hedge funds in China with respect to AUM and fund performance
Trader (May 2015 - April 2016)

- Mastered various kinds of financial assets' speculating, hedging, and arbitrage-trading methods by trading stocks and derivatives over the global major markets
- Leveraged insight into global trading opportunities, and discovered two trading strategies which were utilized to yield 20% return
- Contributed to DH's portfolio's performance (during 2015, over 100% return, maximum monthly drawback less than 5%)
- Generated ideas from attending investment conferences to suggest investment opportunities

CHINA UNIVERSAL ASSET MANAGEMENT Shanghai, China
A Top 6 mutual fund in China with respect to its AUM and equity funds' performance
Trader (February 2013 - April 2015)

- Took charge of QDII, RQFII, FX trading. Traded Chinese, HK, US stocks, ETFs, and listed bonds
- Supported the financial engineering team with trading strategies on technical analysis. Developed a trading strategy which doubled the mock portfolio value
- Provided portfolio managers with timely feedback of market information by communicating with foreign brokers through Bloomberg

PROJECTS

WASHINGTON UNIVERSITY St. Louis, MO
NBA Free Throw Percentage Research (SAS)

- Identified "good player" factors such as PPG, BPG, etc to optimize the foul strategy for winning
- Implemented multiple linear regression models to screen factors and came up with a model with two significant factors whose R^2 is 42%

COMPUTER SKILLS/OTHER

Programming Languages: C++, Java
Other Software: Bloomberg, Microsoft Office
Languages: Mandarin (native), English (fluent)