YUQI (ZOE) ZHOU

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EDUCATION

Expected 12/23 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance

- ***Expected Coursework:*** Black-Scholes, risk management, object-oriented programming (Java)

09/18 - 06/22 **UNIVERSITY OF CALIFORNIA, SAN DIEGO** San Diego, CA
B.S. in Applied Mathematics and B.A. in Economics

- ***Coursework:*** capital asset pricing model, arbitrage pricing theory, futures hedging techniques, options trading strategies, econometrics, probability, statistics, real analysis, regression models, Monte Carlo simulation, decision trees, corporate finance

EXPERIENCE

03/21 - 05/21 **ZHESHANG SECURITIES**
(Top 20 securities firm in China) Shanghai, China
Sales & Trading Intern

- Researched Chinese government bonds and US Treasury market, investigated macro drivers (e.g., interest rates, inflation), and summarized key takeaways in research report
- Analyzed credit bonds for coal, steel, oil, and electricity industries, developed data analysis for steel industry using R, and produced carbon-neutral investment research report
- Drafted weekly market summary; gathered 15 liquidity indicators (e.g., DR rates, OMO and UST yields in rates market); assessed credit risk of defaulted bond entities
- Approached ~200 financial institutions on Bloomberg, administered cross-border transactions for new clients, such as Deutsche Bank, and updated daily trading information and volumes

07/20 - 09/20 **SHANGHAI PUDONG DEVELOPMENT BANK** Guangzhou, China
Fund Custody Intern

- Tracked private equity funds, contacted ~300 portfolio managers, and updated custodian records
- Examined funds' capital backgrounds and investment restrictions; conducted risk verification
- Converted funds' paper files into digital ones and built 300 digital transfer records

08/19 - 09/19 **GUANGFA SECURITIES** Guangzhou, China
Debt Capital Market Intern

- Collaborated in drafting company's semi-annual report; sorted bond issuance documents and supplemented company and business introduction sections in offering memorandum
- Created status-tracking tables for bonds of 4 Chinese provinces in Excel spreadsheets and learned issuance information for bonds from Wind Financial Terminal

PROJECTS

07/21 - 01/22 **UNIVERSITY OF CALIFORNIA, LOS ANGELES** San Diego, CA
High-frequency Stock Price Movements and Market Microstructure (R)

- Calculated 4 US tech stock return rates by collecting 30-year price data; designed 3 types of portfolios and efficient frontiers based on Markowitz portfolio theory
- Constructed and backtested volatility-managed model portfolio

01/21 - 03/21 **UNIVERSITY OF CALIFORNIA, SAN DIEGO** San Diego, CA
Data Analysis and Inference Projects (Python)

- Designed statistical analysis methods and investigated correlations among 5 topics
- Used data science techniques such as implementing Poisson Process model, Mixed-Effect model, and single exponential smoothing to complete 5 research reports

COMPUTATIONAL SKILLS / OTHER

Programming Languages: R, Java, Python, MATLAB, STATA
Languages: English (fluent), Mandarin (native), Cantonese (basic)