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

- ***Coursework:*** asset pricing, financial securities, portfolio management, risk management

09/18 - 06/22 **UNIVERSITY OF CALIFORNIA, SAN DIEGO** San Diego, CA

B.S. in Applied Mathematics and B.A. in Economics

- ***Coursework:*** statistics, stochastic processes, micro/macroeconomics, econometrics, data science

EXPERIENCE

06/23 - 08/23 **LONDON STOCK EXCHANGE GROUP** New York, NY

Securitized Product Evaluated Pricing Summer Analyst (Python, SQL)

- Facilitated pricing platform transition from BlackRock to Yield Book; compared MBS pricing models with metrics (e.g., duration), finding prepayment shifts; reported insights with Power BI
- Validated Yield Book pricing model for 20M+ pools via SQL, evaluated metrics including payup and OAS, and tested pricing assumptions; tracked changes ensuring model robustness
- Automated MBS prepayment analytics with SQL, and devised CPR trend reports for clients; created parameter-rich Python tool for tailored CPR queries, improving pricing quality analysis
- Innovated 2-tier HMBS (reverse mortgages basis) cohorting system with SQL, streamlining pricing for 15k+ HMBSs; analyzed and presented insights on reverse mortgage prepayments

03/21 - 05/21 **ZHESHANG SECURITIES** Shanghai, China

Sales & Trading Intern (Python, R)

- Researched Chinese government bonds and US Treasury market, analyzed macro drivers (e.g., interest rates, inflation), and distilled key insights at morning meetings for internal circulation
- Produced investment report, analyzing impact of ESG (i.e., carbon neutrality) on credit bonds within industries including steel and coal; developed data analysis for steel industry with R
- Drafted weekly market summary; gathered data of 15 liquidity indicators (e.g., DR rates, OMO and UST yields in rates markets); assessed credit risk of defaulted entities in real estate sector
- Engaged with ~200 financial firms; facilitated client transactions and updated trade statistics

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

Fund Custody Intern (Excel)

- Tracked private equity funds, communicated with ~300 PMs, and updated their custodian records
- Examined capital backgrounds of 500 private equity funds and conducted KYC (risk verification)
- Converted funds' paper files into digital ones; built 300 digital transfer records, raising efficiency

08/19 - 09/19 **GUANGFA SECURITIES** Guangzhou, China

Debt Capital Market Intern (Excel)

- Created status-tracking tables for bonds of 4 Chinese provinces and studied bond issuance
- Drafted bond semi-annual report, sorted issuance manuscripts, and updated listing memoranda

PROJECTS

07/21 - 01/22 **UNIVERSITY OF CALIFORNIA, LOS ANGELES** San Diego, CA

High-frequency Stock Price Movements and Market Microstructure (R)

- Computed 4 US tech companies’ 30-year stock returns; built 3 portfolios and efficient frontiers
- Constructed and backtested volatility-managed model portfolio with 3% return

01/21 - 03/21 **UNIVERSITY OF CALIFORNIA, SAN DIEGO** San Diego, CA

5 Data Analysis and Inference Projects (Python)

- Conducted return simulations, Granger causality for factor insights, regression, and exponential smoothing to predict returns from 2M+ trading records for stock correlation analysis project

COMPUTATIONAL SKILLS / OTHER

Programming Languages: R, R Markdown, Java, Python, MATLAB, STATA, SQL

Languages: English (fluent), Mandarin (native), Cantonese (basic)