

BOHONG XU

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EDUCATION

- Expected 12/26 **NEW YORK UNIVERSITY** New York, NY
The Courant Institute of Mathematical Sciences
M.S. in Mathematics in Finance
- **Coursework:** object-oriented programming, stochastic calculus, portfolio optimization, market microstructure, Black-Scholes, machine learning
- 09/21 - 06/25 **WUHAN UNIVERSITY** Wuhan, China
B.S. in Physics
- **Coursework:** calculus, linear algebra, probability theory, statistics, complex function, ODEs, PDEs, computational physics, thermal dynamics
 - **Honors/Awards:** Academic Outstanding Students Scholarship (2022-2023)

EXPERIENCE

- 03/25 - 06/25 **SHUI-MU LONG-TERM INVESTMENT MANAGEMENT CO., LTD.** Beijing, China
Quantitative Research Intern – Commodity Trading Advisor (Python)
- Engineered net position factor (LRSR) from seat-level futures data of top 10 brokerages, uncovering behavioral patterns of dominant institutional participants
 - Designed cross-sectional long-short strategy based on LRSR, achieving annualized Sharpe ratio of 1.49 from Jan 2016 to Mar 2025
 - Developed black box following strategy based on position rankings of leading brokerage seats, with Guotai Junan Futures emerging as most predictive and profitable seat
 - Performed strategy attribution using technical indicators (e.g., MACD), with 78% of position shifts aligning with directional signals, validating signal robustness
- 10/24 - 01/25 **CAUSIS MANAGEMENT (WUHAN) CO., LTD.** Wuhan, China
Quantitative Research Intern – High Frequency Trading (Python)
- Aggregated tick-level data to quantify per-second active buy and sell volumes of large orders, using 90th percentile large-order thresholds defined to capture key capital flow
 - Enhanced short-term return predictability by integrating large-order volume into sentiment factors, achieving 9.87% correlation with 60-second returns
 - Engineered factor combinations and trained CatBoost regression model, improving 60-second return IC by 5.7% through nonlinear interaction modeling
- 07/23 - 09/23 **HUAFU SECURITIES CO., LTD.** Putian, China
Quantitative Research Intern – Stock Trading Strategy (Python)
- Evaluated PB-ROE stock selection strategy by annually ranking A-share companies and constructing portfolio of top 20 stocks based on combined valuations and profitability
 - Backtested from 2002 to 2023 with annual rebalancing, achieving 93% success rate of positive returns in following year

PROJECT

- 09/24 - 11/24 **WUHAN UNIVERSITY** Wuhan, China
Empirical Asset Pricing Analysis (Python)
- Analyzed firm-level betas and investigated relationship between beta and future stock returns by constructing beta-sorted portfolios and examining CAPM
 - Applied Fama-French three-factor model with Fama-MacBeth regression, confirming size and value factors' explanatory power

COMPUTATIONAL SKILLS / OTHER

Programming Languages: Python, C++, SQL, MATLAB

Languages: English (fluent), Mandarin (native)

Trading Experience: 4 years' hands-on experience in A-share market leading quantitative trading team and developing strategies executed via QMT