Hogan Tong
htong.mba2022@london.edu   +44 07549866087   https://www.linkedin.com/in/hogan-tong/

EDUCATION

2020 - 2022 **London Business School, London, UK**
MBA, Dean's List, GMAT: 740
Co-president of Debate and Public Speaking Club, Quant Specialist of Investment Management Club.

2015 - 2016 **Georgetown University, Washington DC, USA**
Master of Arts in Applied Economics, GPA: 3.9/4.0

2011 - 2015 **Peking University, Beijing, China**
Bachelor of Science in Applied Mathematics & Bachelor of Economics
Distinguished Graduate Award (150/3100), President of Student Association.

BUSINESS EXPERIENCE

2021 - 2021 **SANDBAR ASSET MANAGEMENT, London, UK**
Quantitative Analyst Intern

- Developed mean reversion estimator to identify risk and trading opportunities for long/short stock pairs, built database supporting trading and research of mean reverting strategies.
- Designed seasonality arbitrage trading strategy based on seasonal anomalies in stock returns, trained traders on strategy execution, automated trading signal notifications.
- Built predictive model to project monthly precipitation with early days' weather data, enabling analysts to anticipate climate disruptions in commodity and material demand ahead of market.

2021 - 2021 **BARINGS, London, UK**
Summer Associate - Emerging Market Sovereign Debt

- Directed macroeconomic research on manufacturing upstream evolution, analyzed impact on economic growth and industrial competitiveness, advised portfolio managers on asset allocation implications.
- Remodeled economic forecasting framework and models for China, presented post-covid economic projections on Chinese economy and drove division's decision to long China's 10Y government bonds.

2017 - 2020 **CITIC SECURITIES CO. LTD., Beijing, China**
2020 - 2020 **Vice President - Macro and Rates Strategy**

- Founded treasury future research group, developed treasury future statistical arbitrage and volatility trading strategies designed infrastructure required to execute strategies in institutional accounts.
- Developed Nowcast Model to estimate monthly inflation, incorporating a wide range of economic and price data as they become available, formulated inflation arbitrage strategy to capture inflation surprises.
- Directed quantitative research projects in asset allocation, oversaw analysts and traders across teams to formulate strategy ideas. Appointed to be youngest member on division's asset allocation committee.

2018 - 2020 **Senior Associate - Macro and Rates Strategy**

- Invented yield curve forecasting model with 80+% accuracy, set baseline forecast as general guidance for division, ranked 1/33 in division's simulated treasury bond trading contest.
- Managed four treasury bond advisory accounts, ranked 2/10 among competitors, generated ¥4+ million annual revenue from advisory and performance fee, tripled asset-under-advisory in eight months.
- Established analytical framework and forecasting models on China's macroeconomic trends, inflations, and interest rate movement, invited by six institutional investors to give lectures on economic forecasting.
- Drafted macro rates strategy for division's annual white papers on asset allocation, developed rates forecast for year ahead, presented findings to portfolio managers and institutional clients.

2017 - 2018 **Senior Associate - Alternative Credit Investment**

- Developed China's first analytical model for consumer loan-backed securities, established and managed firm's first fund ($7 million) targeting equity tranche of consumer loan-backed securities.
- Spearheaded firm's first pre-ABS fund (arbitrage CDO), managed relationship with asset brokers and trading counterparties nationwide. Project pioneered in China's alternative credit investment field.
- Managed leveraged loans and project finance debt portfolio of $520 million, executed 20+ private debt investment deals in real estate, infrastructure, and consumer loans.

ADDITIONAL INFORMATION

- Language: Mandarin (native), English (fluent).
- 1st place in 2021 Southeastern Hedge Fund Competition, top 4 in 2020 Chicago Booth Investment Competition, Honorable Mention Award in 2014 Mathematical Contest in Modelling.
- IT Skills: Python, SQL, R, VBA, Stata, Git; sample work portfolio at https://hoagiet.github.io/.
- Volunteer experience: Project consultant at A Better Community, negotiated and brokered $70k impact investment from Didi for an NPO helping 'left-behind children' on Sino-Burmese border.
- Other: Sprint athlete (National Class III); Captain of Georgetown CSSA Basketball Team; Kendo Kenshi.