

Zekang Cheng

☎ (+44) 07842756969 • ✉ zkcheng1994@outlook.com • 📄 cz295.github.io

Experience

Market and Securities Services, Citigroup

London, UK

Quantitative analyst

2019/08 – Now

- Quant for STIRT (short term interest rate trading) and linear FX:
 - Analysed FX swap request data and developed a method to identify roll-over trades;
 - Implemented post-trade STIR-component aftermath calculation for NDF deals;
 - Built a data pipeline from scratch to process the booking data of voice FX & NDF trading;
 - Developed a PnL attribution model to measure the value of client flow for voice FX & NDF trading;
 - Improved the STIRT PnL valuation model by including derivatives and futures in risk matching calculation.
- Graduate rotations in foreign exchange options trading and quant:
 - Developed a flexible & efficient backtester for FX options trading strategies;
 - Backtested relative value trade strategies for FX options and performed PnL attribution;
 - Measured vega risk netting effect of vanilla FX option structures through backtesting.

Department of Engineering, University of Cambridge

Cambridge, UK

Ph.D. student in computational fluid dynamics

2014/10 – 2019/01

- Incorporated non-isothermal effects into the finite element code (in C) for isothermal multiphase flows;
- Developed a numerical treatment of interface topology change in an adaptive moving mesh system;
- Examined the accuracy & capability of the numerical method with benchmark tests and designed examples;
- Investigated drop collision and non-isothermal liquid bridge break-up through numerical simulation;

Market and Securities Services, Citigroup

London, UK

Off-cycle quant intern in Equities central risk Desk (CRD)

2018/07 – 2018/12

- Analysed the toxicity of equities flows into CRD and automated reporting of CRD's PnL attribution;
- Calibrated the trade volume profile used in transaction cost model of CRD's portfolio optimisation tool;
- Analysed the execution performance at different trading venues using the pre/post-trade quote price.

Education

Department of Engineering, University of Cambridge

Cambridge, UK

Ph.D. in Engineering, supervised by Dr. Jie Li.

2014/10 – 2019/01

Thesis: A moving mesh method for non-isothermal multiphase flows.

University of Science and Technology of China

Hefei, China

B.S. in Mechanics, enrolled in the Special Class for the Gifted Young (SCGY).

2010/08 – 2014/06

Thesis: A numerical and experimental investigation of a water droplet impact on an oil-air interface.

Skills & Languages

Computer skills: Python, C (*proficient*); C++, SQL, Git, \LaTeX (*intermediate*); C#, kdb+/q, Bash (*basic*).

Languages: Chinese (native) and English (fluent).

Miscellaneous

Other relevant projects:

- In 2019, I cleaned the trade & order book data of alter-coins from Binance, built regression models to predict alter-coin returns and implemented the online calculation of the prediction model;
- Practised data science skills using Kaggle datasets, and won 1 solo bronze medal.

Publication: Cheng, Z. et al, 2020. An Exactly Force-Balanced Boundary-Conforming Arbitrary-Lagrangian-Eulerian Method for Interfacial Dynamics. *Journal of Computational Physics*, p.109237.

Hobbies: Swimming, cycling, running, reading and hillwalking.

Societies: Brighton Tri Club, Brighton Mitre Cycling Club, Cambridge University Hillwalking Club (Treasurer 2017), SGGY football team (freshers' team captain 2011)