



QUANTITATIVE
FINANCE
SOCIETY

Quantitative Finance Society



Brain Teaser

- ❖ In football, most scoring drives result in either field goals (3 points) or touchdowns (7 points including the extra point). Ignoring all the other ways to score in football (safeties, conversions, etc.), what is the largest score you cannot make with combinations of 3 and 7 points?





Answer

- ❖ 11 points - Through trial and error, we see that 11 is unattainable but it is also the largest. This is because 12, 13, and 14 are all attainable
- ❖ Any number above 14 can also be attained because it will be one of these plus an appropriate multiple of 3.
- ❖ Bonus: A chicken nugget store sells 6, 10, and 15 nugget boxes. What is the largest number of chicken nuggets you cannot order?



Overview

QFS is a multi-strategy investment club that provides a platform for members to share knowledge and learn about the financial markets and investing

Our Focus

- ❖ Learning
- ❖ Investing
- ❖ Community



Why Join QFS?

Learn

- Learn different investing strategies across multiple assets (stocks, currencies, commodities, etc.)
- Specifically dedicated to developing a strong grasp of financial knowledge

Practice

- Gain hands-on experience and feedback in pitching and executing investment ideas
- Get direct exposure to a wide variety of investing opportunities and career paths in the finance industry

Explore

- Strong recruiting ties to a wide range of sell-side and buy-side financial jobs
- Extensive alumni network across the financial industry, ranging from Investment Banking to hedge funds

Alumni Network

IB / S & T




J.P.Morgan  UBS

Morgan Stanley  BARCLAYS

Bank of America Merrill Lynch  citibank CREDIT SUISSE 

EVERCORE  PJT LAZARD

GUGGENHEIM  Rothschild & Co

MOELIS & COMPANY

Buy-Side



Point 72

BLACKROCK  ARES

Blackstone

DE Shaw & Co APOLLO

KKR

 SCOPIA

PAULSON
& CO.
INC.

 imc

 Jane Street

 OAKTREE

CLINTON GROUP
INNOVATION | AGILITY | EXPERTISE

Our Executive Board



Avni Patel
President



Helen Sun
Vice President



Cory Peshkin
Co - Head of Portfolios



Peter Park
Co - Head of Portfolios



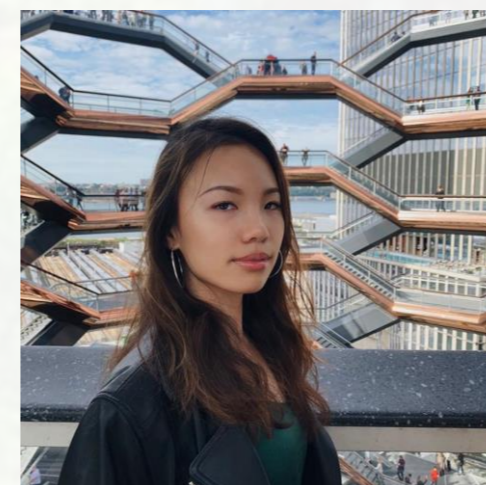
Jessica Wu
Treasurer



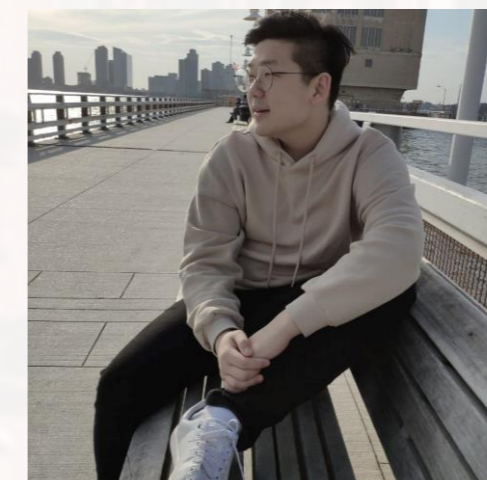
Ashwin Mathukumar
Co - Marketing Chair



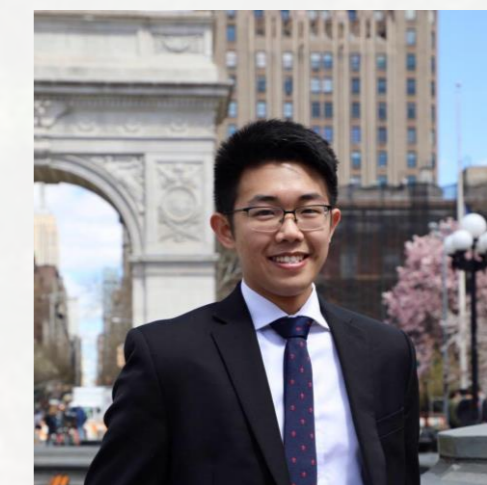
Yukai Liu
Co - Marketing Chair



Cindy Shi
Tech Chair



Charles Chang
External Events Chair



Weiting Hong
Internal Events Chair



Kevin Duan
Alumni Relations Chair



Events & Activities

- ❖ Charity Poker Tournament
- ❖ Alumni Mingle
- ❖ Picnic in the Park
- ❖ Portfolio Team Retreat
- ❖ Portfolio Bonding



How to Get Involved?

❖ General Meetings

❖ Portfolio Team



1. General Meetings



Weekly workshops taught by portfolio team members of QFS on a variety of topics – open to all NYU students

Tuesday, 12:30 – 1:45 PM

Tisch Hall Room 201

Free food and good knowledge always served



Past General Meeting Topics

- ❖ The Financial Industry
- ❖ Intro to Asset Classes
- ❖ Intro to Investing and Trading
- ❖ Valuation Methodologies
- ❖ Intro to Value Investing
- ❖ Rates & FX
- ❖ Intro to Credit Investing
- ❖ Intro to Quant Investing
- ❖ Intro to Options/Other Derivatives
- ❖ P-Team Pitches



2. Portfolio Team

Join 1 of 3 teams (Long-Short, Macro, and Quant) and learn to develop investment ideas and manage our paper money portfolio

Weekly meetings

- ❖ **Portfolio Meeting** – meet with your individual portfolio to discuss various investment ideas
- ❖ **All Portfolio Meeting** – listen to pitches from the other portfolios and provide feedback

No prior investing experience or financial knowledge required

Our Portfolio Managers



Varun Bhardwaj
Long Short



Connor Sheehy
Global Macro



Aadil Bhore
Quant



Howie Shen
Long Short



Rishab Gupta
Global Macro



Long-Short Portfolio

Overview

- ❖ Applies fundamental and intensive bottom-up analysis to find undervalued stocks
- ❖ Understands different business models and tries to find opportunities where price doesn't equal value

Sample Pitches

- ❖ Long Smart Meter Systems (LSE:SMS)
- ❖ Long Adyen (AMS: ADYEN)
- ❖ Long IEC (NASDAQ: IEC)



Macro Portfolio

Overview

- ❖ Follows global economic and political trends to develop cross-asset trades
- ❖ Applies economics principles and analyzes current events to find mispricings in the market

Sample Pitches

- ❖ Long Lebanese bonds
- ❖ Short Japanese banks
- ❖ NOK/SEK



Quant Portfolio

Overview

- ❖ Builds quantitative models and strategies using given data to generate outsized returns
- ❖ Backtest strategies based on historical data to understand historical performance

Sample Pitches

- ❖ Hurricane ETF
- ❖ Chinese Pharma pairs trading
- ❖ Crack spread



Application Process

- ❖ 1st round applications: Open **Feb 7th** and close **Feb 13th**
 - ❖ In person first round interviews: **Feb 15th /Feb 16th**
- ❖ 2nd round interviews: Through the **week of Feb 17th**
- ❖ Open House: **February 11th** at **7:00 PM** – Room M100
- ❖ Our applications test ability to think, general interest, and amount of effort
- ❖ Join our listserv on Orgsync to stay updated on events and due dates



Q & A

- ❖ Who is eligible to apply for Portfolio Team?
- ❖ I am interested in learning more about finance, but I don't have any prior experience in it - can I still be involved?
- ❖ What is the difference between QFS, FS, and IAG?
- ❖ Do you need to have a quantitative background to be part of QFS?
- ❖ I am interested in exploring a career in investment banking / sales & trading / hedge funds, how can QFS help me?
- ❖ I am not sure what all the above jobs even mean, how can QFS help me?



Get in Touch

Feel free to reach out to us over Facebook or email if you have any questions

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- Co – Head of All Portfolios – Cory Peshkin (cory.peshkin@stern.nyu.edu)
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