



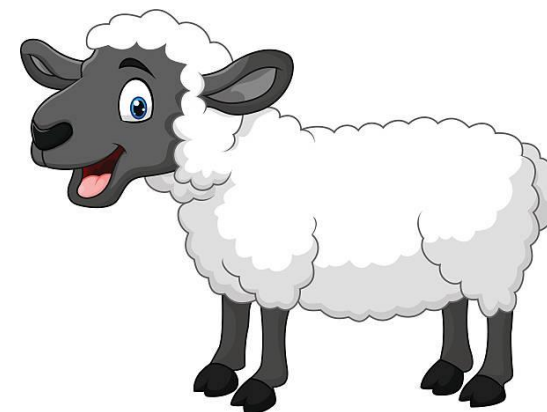
QUANTITATIVE
FINANCE
SOCIETY

Quantitative Finance Society



Brain Teaser

- ❖ There are 100 tigers and 1 sheep. Tigers like eating sheep, but they don't like being eaten themselves. However, if a tiger eats a sheep, then it turns into a sheep. When there are 100 tigers and 1 sheep, what happens? (Assume every tiger acts rationally)





Answer

- ❖ If we work backwards. When there is 1 sheep and 1 tiger, the tiger will eat the sheep because no one is there to eat it
- ❖ When there are 2, neither tiger will eat the sheep, because whoever eats, knows they will be eaten by the remaining tiger
- ❖ When there are 3, one tiger will eat the sheep as it will then be the same scenario as when there were 2 tigers and 1 sheep where no one ate
- ❖ Moving up, it is clear that on even numbers, no tiger will eat the sheep and on odds they will, so at 100, the sheep will not be eaten.



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

Sell-Side



J.P.Morgan  UBS

Morgan Stanley



EVERCORE



LAZARD

GUGGENHEIM



MOELIS & COMPANY

Buy-Side



Point72

BLACKROCK



APOLLO

KKR

COATUE

THE
BAUPOST
GROUP



Jane Street



OAKTREE

WARBURG PINCUS



millennium

THE CARLYLE GROUP

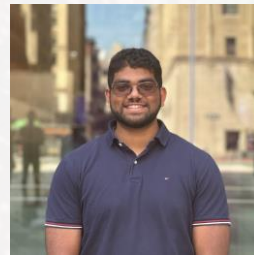
Our Executive Board



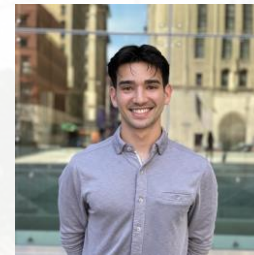
Kevin Chen
President



Mariah Rui
Vice-President



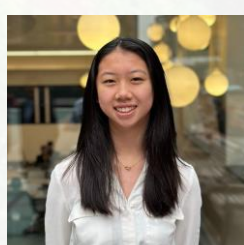
Daniel Abraham
Co - Head of Portfolios



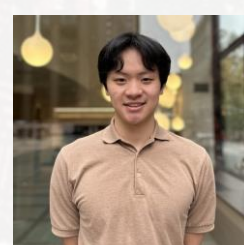
Edward Yudolevich
Co - Head of Portfolios



Jalaja Saireddy
Treasurer



Rebecca Teng
Marketing Chair



Brian Shen
Technology 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



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



Agustya Matheth
Long-Short



Luciano Zecchi
Global Macro



Wenxuan Zhou
Quant





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 Blue Apron Holdings (NASDAQ: APRN)
- ❖ Short Rumble (NASDAQ: RUM)
- ❖ Short BioVie (NASDAQ: BIVI)



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 Pakistan 2022 Sukuks
- ❖ Long Dutch TTF
- ❖ Long AUD/CAD



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

- ❖ VXX-VIXY Arbitrage
- ❖ Short r /WallStreetBets
- ❖ Long Levered ETF Pairs



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?



Application Process

- ❖ 1st round applications: Open **2/9** and close **2/16 at 12:00 PM**
 - ❖ 1st round interviews: **2/17**
- ❖ 2nd round interviews: Through the **week of 2/24**
- ❖ Open House: **Wednesday, 2/14 at 7:00 PM**
- ❖ Our applications test ability to think, general interest, and amount of effort
- ❖ Join our [mailing list](#) to stay updated on events and due dates



Links

Mailing List Link



Coffee Chat Link





Get in Touch

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

www.quantfsnyu.com

quantfsnyu@gmail.com

- President – Kevin Chen (kevinchen@stern.nyu.edu)
- Vice-President – Mariah Rui (mariah.rui@stern.nyu.edu)
- Co – Head of All Portfolios – Daniel Abraham (dga2751@stern.nyu.edu)
- Co – Head of All Portfolios – Edward Yudolevich (edy3312@stern.nyu.edu)