

# Margarita Wang

4322 Queens St, NY 11101 | 646-508-5648 | [wonmargarita@gmail.com](mailto:wonmargarita@gmail.com) | [LinkedIn](#)

## EDUCATION

---

### THE UNIVERSITY OF CHICAGO

Chicago, IL

#### Master of Science in Financial Mathematics

September 2020 – December 2021

- GPA: 3.8 / 4.0
- Courses: Corporate and Credit Securities, Regression Analysis and Quantitative Trading Strategies, Fixed Income Derivatives, Stochastic Calculus, Foreign Exchange, Portfolio Theory & Risk Management, Option Pricing
- Honors: [UChicago Student Spotlight](#)

### FORDHAM UNIVERSITY

New York, NY

#### Bachelor of Science in Mathematics

September 2017 – December 2019

- GPA: 3.6 / 4.0
- Honors: Dean's List Recognition; Member of Pi Mu Epsilon

## EXPERIENCE

---

### BANK OF AMERICA MERRILL LYNCH

New York, NY

#### Research Associate – Structured Finance

March 2022 – Present

- Spearhead weekly research publications in the real estate sector encompassing market trends, rates environment, valuation and leverage analysis; read by 4100+ clients
- Utilize excel to develop complex financial models using inputs derived from Bloomberg and 1010data
- Regularly provide key insights such as relative value trades, collateral performances, and prepayment analysis for internal partners and external clients upon short notice
- Organize and drive meetings with institutional clients & attend industry conferences to develop client relationship
- Ranked #1 U.S. sell-side research team by Institutional Investor survey in MBS in 2022

### JEFFERIES

New York, NY

#### Market Risk Summer Associate

June 2021 – August 2021

- Researched and analyzed asset allocation and quantitative risk factors including VaR, gross delta, liquidity risk to offer insights and recommendations regarding fund strategy to the Risk Management team on a weekly basis
- Developed risk automation tools that provided visualization of robust fund performance evaluation against benchmarks to help drive strategic asset management investment decisions

### CHINA SECURITIES INTERNATIONAL

Hong Kong, China

#### Investment Banking Summer Analyst

June 2019 – August 2019

- Day-to-day involves client presentation preparation, client interaction, financial modeling, and company & industry research
- Prepared roadshow materials including investor presentations and investor profiles for live transactions
- Provided macro-economic updates, primary market updates, and rate environment analysis to issuers. Collaborated with sales and trading team, legal department, and private placement desk to fully engage in execution process

### CHINA CITIC BANK INTERNATIONAL

New York, NY

#### Leveraged Finance Summer Analyst

July 2018 – August 2018

- Facilitated annual credit reviews and underwriting on new credit proposals
- Analyzed credit appetite of the target project by using historical financial variance and pro-forma sensitivity test
- Assisted in developing financial models and valuation analysis for potential transactions, including refinancing of revolving credit facilities and acquisition financing

## ADDITIONAL INFORMATION

---

**Languages:** English (fluent), Mandarin (fluent), Japanese (basic)

**Certifications:** SIE, Series 7, and Series 63

**Skills:** Excel, PowerPoint, Bloomberg Terminal, C++, Python, VBA, SQL, MATLAB, Toad Data Modeler, INTEXcalc

**Interests:** Jazz, Metal Music, Boxing, Muay Thai, Poker, Food Vlog (photos and reviews, over 200 posts), Culinary Arts