BAOYI (KELLY) KONG

Quantitative Research Intern

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Baoyi (Kelly) Kong is currently enrolled in the Master of Science in Financial Mathematics at the University of Chicago. Kelly graduated from Grinnell College with a double major in Mathematics and Economics with honours.

Kelly developed a strong interest in quantitative finance through her past internships and academic experience. Before joining Bodhi Research Group, Kelly interned at China Merchants Securities IBD Division, Deloitte Consulting Finance & Performance Team, and China Southern Assets Management Alternative Investment Team.

In her summer internship at China Southern Assets Management, she worked as a quantitative research analyst to conduct backtest on CTA strategy, perform risk analysis on the composition of funds of hedge funds, and assist in researching the development of investable hedge fund indices. In particular, she delved into the formulaic methodology of several well-established hedge fund indices and bridged statistical methods that she learned in classes such as best subsets regression and LASSO regression into the research. After one month of research, Kelly pitched her research idea on hedge fund indices to the team and the institutional client, and this is the part she enjoyed the most during the internship.

In her spare time, Kelly loves studying new languages. In addition to her native language Mandarin and working language English, she speaks Japanese, Cantonese, and a basic level of Korean. Kelly is also an Advanced Open Water scuba diver, and Honolulu is her favourite place to dive.