Yang Yue

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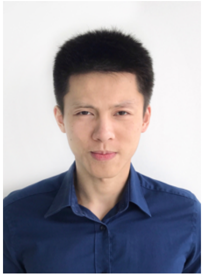

EDUCATION

- **National University of Singapore (NUS)** **Aug.14 – Jun.16**
  - Master of Quantitative Finance
  - CAP: 4.33/5.0
  - Main course: Stochastic Analysis, Financial Modeling, Mathematical Finance
- **Central University of Finance and Economics (CUFE)** **Sep.10 – Jun.14**
  - Bachelor of Accounting
  - CAP: 3.61/4.5
  - Main course: Accounting, Auditing, Tax Law, Corporate Finance

QUALIFICATION

- **CICPA (the Chinese Institute of the Certified Public Accountant)**
  - The certification of certified public accountant in China
- **Pass all three levels of CFA (Charted Financial Analyst)**

WORK EXPERIENCE

- **Upskills, Junior Finance IT Consultant** **Nov.15 – Present**
  - DBS Front Office Business Analyst, Migration of Mx 3 project for DBS
  - Calculate client's deals' PL and sensitivity if there is a difference between Mx2 and MX3
  - Write some pretrade codes to control the whole process of deal booking and pricing

RESEARCH EXPERIENCE

- **Research on callable bull contract with the underlying of HIS** **Apr.15 – Jul.15**
  - Used the option data to calculate the implied volatility
  - Priced the contract using the Monte Carlo simulation and binomial tree method
- **Research on SPY (SPDR S&P 500 ETF Trust)** **Mar.15 – Apr.15**
  - Used the data to do the calibration of Heston Model
  - Used the data to calculate the corresponding VIX

OTHER INFORMATION

- **Proficient in Microsoft Office and be able to use VBA, Matlab, R and C++**
- **Fluent in English and Mandarin (both spoken and written)**