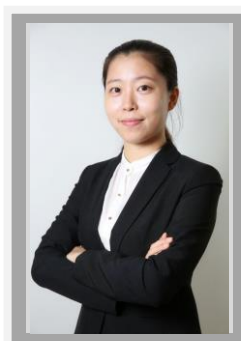


# Liu Yangdan | CFA/FRM level 1 candidate



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## Professional Experience

**TriOptima|ICAP, Singapore**

Jan 2017- present

*Valuation analytics specialist*

- **Perform independent valuation** for OTC trades of cross assets in global markets such as IRS, FX option, Equity Option, CDS, Inflation swap, etc. and **perform sensitivity analysis and XVA calculation**.
- **In charge of institutional clients sales in APAC** and keep in touch with trading/treasury/valuation control/risk management departments in banks.
- Assist quants with **Model validation** and upgrading and provide **quantitative support** for Clients and Sales.

**Ernst & Young, Singapore**

Nov 2015 – Apr 2016

*Intern, Valuation Specialist*

- **Research** on market environment, industry, financial data and balance sheet for companies with the help of Capital IQ, and **Perform Company Valuation** by using DCF and comparable company approach, etc. for Private Equity or M&A purpose, for example: valuation of Thailand bank, health care company and IT company, etc.,
- **Perform Valuation of Standard Derivatives** such as forex, options, IRS, CDS etc. using Bloomberg, Thomson Reuters and SuperDerivatives and **value OTC derivatives** by building models such as Monte Carlo and Binomial, to validate clients' model, prices, P&L and some counterparty adjustments such CVA/DVA.
- **Cooperate with Audit team and clients** to acquire accurate information and work efficiently.

**Chongqing Venture Capital Co., Ltd, China**

Feb - Jun 2015

*Assistant Investment Manager*

- **Investigated** target companies and potential projects on their business proposals using *Wind* and networks.
- **Researched and organized** primary market information related to target companies and projects such as market environment and industry development.
- **Conducted due diligence** with audit company and **investigation** with technical experts to **understand and analyzing the feasibility** of the core business mode and profit generating technology and ideas.
- Assisted in the **post-investment management** of the projects or companies in investment cycle, to keep track of projects' development.

## Education

**Financial Markets, Yale University Online Course**

March 2017

**Tepper School of Business, Carnegie Mellon University (CMU), USA**

July 2016

*Certificate in Computational Finance*

**Nanyang Technical University (NTU), Singapore**

July 2016

*Master of Science in Financial Engineering*

**Sichuan University (SCU), China**

Sep 2010- Jul 2014

*Bachelor in Finance-First Class of Honours*

**Sichuan University (SCU),**

Sep 2010- Jul 2011

*Bachelor in Software Engineering (Transferred to Finance in year 2)*

## Awards & Recognitions

Awarded "The Third Class (Province level)" for the business project- "P2P Campus Loan System based on SNS", the 6<sup>th</sup> Legend-Star National Undergraduate Business Challenge Contest

Nov 2013

Awarded "National Undergraduate Innovation and Entrepreneurship Project (National level)" and provided **20,000**

**RMB research funds** by China's Ministry of Education, for 'Intelligence Tibet Project'

Aug 2012

Awarded "Best Debater" twice, 'Feng Huang Zhan Chi' Cup University Debate Contest

Jun 2011

Recognized as **Student leader** of grade study commissars

Sep 2010-Sep 2011

Recognized as **Vice-minister** of Rights Protection Department of Sichuan University

Sep 2010-Sep 2011

## Additional Information

- **Language:** English(Proficient), Mandarin(Native)
- **Skills:** MS Office, Eviews, SPSS, C language, C++ language, Matlab, VBA, Python, Thomson Reuters, Bloomberg, Super Derivative, Capital IQ.
- **Interest:** Dancer (Chinese classical dance, Modern Dance) for 7 years, Reading, Music, Traveling