Jiongnan Liu

CFA Level III Passed

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EDUCATION

Columbia University, New York, NY **Fall 2020**

- Candidate of M.A in Statistics (Data Science and Machine Learning track)

Robert H. Smith School of Business, University of Maryland, College Park, MD **Dec 2016**

- Master of Finance, Focus Area: Asset Management (GPA: 3.5/4.0)

Experiential Learning Program (Freddie Mac and Fannie Mae): **Sep 2016-Nov 2016**

- Collected and processed millions of mortgage loan data of single-families from the database of Freddie Mac and Fannie Mae. Built a regression model (logistic regression and C log-log model) and performed Monte Carlo simulation using SAS to predict the probability of default and prepayment. Presented the result to a panel consisted of industry experts.

University of Colorado, Denver/ International College Beijing, China Agricultural University **June 2015**

- Bachelor of Arts, Major in Economics (GPA: 3.5/4.0)

WORK EXPERIENCE

Credit Analyst, Investment and Risk Management Dept., HNA Group, Beijing, China **Sep 2017-Oct 2018**

- Collected, imported, and organized department cash inflow and outflow data using SQL on a daily basis, and compiled the operation daily report to PBOC and CBRC.
- Analyzed the portfolio's short-term credit risk and liquidity risk by examining and monitoring a variety of financial ratios and identifying the trading counterparties in the repos market.
- Forecasted the short-term interest rate using Vasicek model and assessed the portfolio duration and convexity with respect to credit spread changes and interest rate changes.
- Formulated monthly investment strategy through a top-down approach, evaluated the portfolio performance on a monthly basis, and forecasted monthly P/L.
- Closely followed and reported the progress of the on-going bond issuance and outstanding maturing bond data of the group's subsidiary corporations on a weekly basis.

United States Manager Assistant, Treasury Department, Bank of Communications, SF, USA **Jul 2016-Aug 2016**

- Evaluated the short-term liquidity risk of portfolio over $700 million using gap and scenario analysis, and assisted both front and back office in daily business operation and risk management for fixed income trading.
- Conducted the macro analysis and multiple valuation of firms in the capital, housing, and labor markets.

Intern, Product & Innovation Dept. HFT Investment Management Co. Ltd. Shanghai, China **Sep 2014-Oct 2014**

- Reviewed newly issued policies and regulations of markets on Shanghai-Hong Kong Stock Connect. Analyzed investment strategies and potential investment opportunities.
- Assessed the financial needs of clients and provided financial advisory to recommend customized investment products to help clients achieve their specific financial goals. Recognized as "Top Performer" among interns

Intern, Finance & Markets, International Finance Corporation, World Bank Group Beijing, China **Aug 2014**

- Assisted in initial engagement with potential investment targets by performing predictive statistical analysis, including PCA and logistics regression, on the return and risk profile of a venture capital investment in emerging markets.

ACADEMIC EXPERIENCE

Project: Monte Carlo simulation for Pricing Exotic Options **Mar 2016-Jun 2016**

- Employed Monte Carlo simulation to price basket options. Reduced the computation due to correlation matrix by Cholesky decomposition and SVD based dimension reduction methods

SKILLS

Technical Skills: C++, SQL , Python, CFA III（Passed） **Interests:** Reading, and Traveling