**Yuan Li**

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**SKILLS & SPECIALITIES**

**SPECIALITIES**: Aladdin System, Data Analysis, Financial Modeling, Risk Management, Relationship Management

**SKILLS**: MySQL, PostgreSQL, R, SAS, Python, UNIX, Perl, VBA, Tableau

**WORK EXPERIENCE**

**BlackRock** Wilmington, DE

*Portfolio Risk Analyst* September 2015-Present

* Participate in product planning and management of the implementation of new product and features, onboard new clients
* Provide daily/monthly risk analytics and performance attribution services to BlackRock Solution’s Clients
* Lead and coordinate with cross-functional teams to test and deploy enhancements to Aladdin's analytical capabilities, financial models, and investment tools
* Constantly evaluate process and procedures for inefficiencies, simplify and automate production/reporting process by building new SQL, R, VBA, Perl, UNIX/Linux shell scripts, improved production efficiency by 60%
* Identify client’s unique data needs and ensure relevant jobs are enabled to meet demand, and to provide custom solutions
* Manage client engagement, provide high-profile advisory services regarding BlackRock's daily reports and risk system

[**Brandywine Global Investment Management**](https://brandywineglobal.com/)Philadelphia, PA

*Data Analyst* April 2014-Septermber 2014

* Helped portfolio managers in liaising with pricing vendor IDC to ensure more accurate pricing on global securitized debts, including RMBS and CMBS
* Assisted with processing corporate actions such as stock splits, cusip/ticker changes, spin-offs
* Automated daily check sheet by writing SAS, SQL, VBA code, macros and formulas to speed daily QA process
* Utilized Excel models to check daily price variances that exceed threshold and communicate with senior management

**Oracle** Shanghai, China

*Data Analyst Intern* May 2012-November 2012

* Utilized SQL/Oracle to analyze massive and highly complex marketing data sets, performed statistical analysis
* Extracted, cleaned and visualized data to communicate key findings to internal and external stakeholders
* Collaborated with Product and Marketing teams to identify opportunities, improved product and marketing strategies

**PROJECT**

**Drexel University** Philadelphia, PA *Dragon Fund Analyst* *(Industrials Sector)* March 2015-June 2015

* Managed the Dragon Fund, a $1.4 million mid-cap equity portfolio that is part of Drexel University’s endowment
* Utilized Bloomberg and FactSet to analyze macro-economic environment, unsystematic risks and sector indicators
* Applied top - down analysis to identify the Construction and Engineering as the most attractive sub-sector
* Utilized DCF model and FactSet to evaluate the intrinsic value of prospective stocks

**EDUCATION**

**Passed Chartered Financial Analyst (CFA) Level II** June 2017

Concentration: Equity Valuation, Fixed Income, Derivative Investment, Alternative Investments, Portfolio Management

**Financial Risk Manager (FRM) Level II Candidate** November 2017

Concentration: Quantitative Analysis, Valuation and Risk Models, Credit Risk Management, Investment Risk Management

**Drexel University,** Philadelphia, PA January 2013-June 2015 Bachelor of Science, *Business Analytics & Finance* **GPA**: 3.89 / 4.0

**East China Normal University,** Shanghai, China September 2010-December 2012

School of Information Science and Technology, *Electrical Engineering*