Ken Li, MSF, FRM Level II

Tel: (312)478-2326 | E-mail: kenli@kenpyfin.com | website: http://www.kenpyfin.com

10/13/2016

EQIS Capital Management

San Francisco, CA, US

Dear HR Management,

My name is Ken Li. As a finance graduate with years of professional experience, I was excited to see the job opening of Portfolio Administrator at your company. I am positive that I can qualify for the position with the knowledge and skills from my graduate program and the FRM curriculum.

I have completed quantitative courses and equipped with skills in modeling, simulation and various financial analysis. Along with my path to FRM certification, I have gained the knowledge and both quantitative and qualitative skills in Trading. Over the course of my education and career, I have developed strong Excel and Python skills for data manipulation and analysis with large datasets, also I have a proven record to bring data insights into different fields of business.

I am proud that I have worked in various fields as a young professional and contributed to those companies with significant results. With the experiences, I have grown to be highly organized, detail-oriented and multitask with quality.

After researching your company, I was impressed by the challenging environment you have created. I would appreciate if I could be invited for an interview to discuss how I would be a valuable member of EQIS Capital Management!

The resume attached was refined to show related information. Feel free to reach out to me if you have questions or concerns. I am looking forward to hearing back from you.

Best

Ken Li

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A new immigrant in California with a US graduate education and years of professional working experiences, who can communicate effectively in various work environments. Actively looking for an opportunity in the field of Trading. Proficient at conducting simulation analysis, forecasting, and modeling.

Key qualifications include:

- **Excel/VBA, Python, R**
- **Monte Carlo Simulation**
- **Modeling, Optimization**
- **Financial Statement Analysis**
- **Risk Analytics**
- **Portfolio Management**
- **Effective Presentation,**
- **Effective Communication**
- **Relationship Development**

More information: Analytics Projects | Full Skill Set | Certifications

Education

IIT Stuart School of Business, Master of Science in Finance, Chicago, IL, May 2016

- Key coursework: Mathematics in Finance Application, Statistics, Stochastic Processes, Financial Modeling, Portfolio Management, Fixed income management, Monte Carlo simulation, Equity & Equity Derivatives Trading, Global Financial Market
- Research: Micro-lending in Micro-finance's World
- GPA: 3.7

Work Experience

Sacramento Asian Pacific Chamber of Commerce, Sacramento, IL
CRM Analyst, 12/2017-06/2018

- Restructured the client data metrics, reduced 30% of the length
- Developed a comprehensive report once a month for management
- Assisted in developing internal data report procedures that would increase 10% available data
- Extracted Salesforce data into other data warehouse and perform further analysis using Python, and SQL, query, create, integrate, ETL, concatenate, interleave, merge datasets
- Designed Python bots to automate data gathering and cleaning processes

The Evans International Law Firms, LLC, Chicago, IL
Business and Financial Consultant, 01/2015-08/2016

- Planed the firms marketing and business development resource allocation and risk management strategies
- Review financial statements and analyze sales revenues, costs, expenses, and tax rates
- Estimated project cost, conducted cash flow analysis, and decided reinvestment rate
- Identified the detail of operation, compliance and reputation risk, prepared risk documents and calculated yearly VaR based on quantitative models
- Improved operational efficiency through implementation of streamlined data-management procedures

Traditum Group, Lisle, IL
Intern Trading Assistant, 01/2016-08/2016

- Implemented Pair Trading strategy on securities market trading; designed Python program to screen high correlated stock pair to trade; Yielded stable spread returns
- Utilized Python programs to calculate stock Beta, correlation, z-score, and Technical Analysis indicator to show stock's trending
- Explored other trading opportunities by screening momentum stocks and analyze stock mean reversion and calculated its half-life for trading

Oberweis Securities, Lisle, IL
Market Risk Analyst Intern, 11/2014-11/2015

- Calculated daily Beta and Delta exposure on market portfolio
- Assisted in testing and adjusting PD, EAD and LGD models under Basel III framework on fix-income instruments
- Conducted Monte Carlo simulations to forecast daily VaR on security portfolio
- Cooperated with the trading team to monitor foreign currency risk exposures daily