IVY TAO LI

Bendheim Center for Finance, 26 Prospect Ave., Princeton, NJ
tl5@princeton.edu

EDUCATION

PRINCETON UNIVERSITY Princeton, NJ Expected June 2014

Master in Finance

- Anticipated Coursework: Modern Regression and Time Series; Asset Pricing; Institutional Finance, Trading and Markets; Fixed Income Model and Application; Behavioral Finance

UNIVERSITY OF VIRGINIA Charlottesville, VA May 2010

B.S. in Commerce and dual major in Mathematics
Concentrations in Finance and Accounting

- Cumulative GPA: 3.6/4.0 Math Major GPA: 3.9/4.0 Finance Major GPA: 3.7/4.0

Honors

- Euclid Mathematics Contest, Top 1% among all international participants
- Echols scholar, distinction awarded to the top 8% of students based on intellectual initiative
- Dean's List; Intermediate Honor, top 20% of students who earned at least 60 credits of course work

EXPERIENCE

BLACKROCK New York, NY August 2010 – June 2012

Portfolio Analyst, Client Analytics Group

- Provided clients with comprehensive interest rate, credit, mortgage and portfolio risk analytics to allow asset liability and portfolio managers make multi-billion dollar hedging and trading decisions
- Implemented Canadian Insurance company with over 100B of AUM onto the Aladdin platform by constructing portfolio structure, asset breakdown and performing risk modeling reconciliation
- Collaborated with financial modeling team to adjust and enhance BlackRock proprietary derivative models
- Built client relationships by providing ad-hoc risk analyses, customized risk solutions and onsite trainings

NUVERSE ADVISORS LLC New York, NY

Summer Intern, S3 Global Multi-Strategy Master Fund Ltd. June - August 2009

- Researched Term Asset-Backed-Securities Loan Facility structure; Conducted scenario analysis and Monte Carlo simulation to project profitability for varies TALF deals and presented to prospective clients
- Developed CMBS valuation model, taking into consideration of risks from both loan and property level
- Facilitated on real estate project in China by conducting research on local commercial real estate market and creating discounted cash flow models to project IRR and cash flow under different scenarios

RAB CAPITAL PLC Hong Kong

Summer Analyst, RAB - Northwest Funds July - August 2008

- Developed binomial models and basic delta hedging models for convertible bonds.
- Assisted head of China Strategy by researching and documenting policies of convertible bonds transactions in Mainland China and establishing Excel spreadsheet for analysis.

LEADERSHIP

DREAMCORPS INTERNATIONAL Charlottesville, VA

Financial Officer, Volunteer and Mentor

- Attended, trained and organized yearly summer volunteer program to promote education equity in China by teaching and sustaining libraries in remote areas with quality resources
- Organized series of events in North America that increased public awareness and raised program funding
- Prepared organization wide annual budgeting, financial statement and report to donors

ADDITIONAL INFORMATION

- Fluent in Mandarin Chinese
- Thorough working knowledge of MS Office Suite, Bloomberg, Aqua Data Studio, Linux, Perl, Java
- Interested in drawing, travel, movies, problem solving and cooking
- Patent: Revolution Traffic Light made of two-filament LED lights to perform three colors in one light bulb