YIHAN LI

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EDUCATION

MIT SLOAN SCHOOL OF MANAGEMENT — Cambridge, MA
Candidate for Master of Finance, February 2025 — 2023- Present

- GPA: 4.4/5.0, Financial Engineering concentration
- Relevant Coursework: Time Series Analysis (PhD), Machine Learning, Advanced Analytics of Finance, Financial Engineering, Financial Data Science and Computing, Options and Futures, Quantitative Investment Management

VANDERBILT UNIVERSITY — Nashville, TN
Bachelor of Arts in Mathematics and Economics, Data Science Minor — 2019- 2023

- GPA: 3.84/4.0
- Leadership: Vanderbilt Student Government Senator, Vanderbilt Honor Council, Co-Founder of Vanderbilt Poker Club

EXPERIENCE

MIT SLOAN ACTION LEARNING PROJECT – HARVARD MANAGEMENT COMPANY — Cambridge, MA
Joint Financial Proseminar in Investment Management — Fall 2024 - Present

- Analyzing multi-strategy and multi-manager platforms vs. single-strategy and single-manager funds

THE HONGKONG AND SHANGHAI BANKING CORPORATION (HSBC) — Hong Kong SAR
Summer Analyst, Global Markets — Summer 2024

Global Sustainability Solutions Team

- Engineered an ESG index by implementing advanced bucketing and screening methodologies in Python, ensuring alignment with sustainability criteria and enhancing the index's market appeal
- Optimized proprietary ESG dataset by gathering, cleaning and organizing information to highlight key screening metrics and enhance search efficiency, equipping pitch team with quality data for client advisory meetings

Index Exotics Trading Team

- Built trading and hedging strategies for $2bn portfolio using in-depth analysis of Greek exposures, optimizing risk-adjusted returns and aligning with risk management frameworks
- Constructed and backtested new Quantitative Investment Strategy (QIS) with a dynamic delta hedging approach, providing team with valuable insights to inform strategic decisions
- Performed pricing optimization by constructing restructuring algorithm using Python, improving execution efficiency through AI-driven platform

MIT SLOAN ACTION LEARNING PROJECT - STATE STREET CORPORATION — Cambridge, MA
Joint Finance Lab, Quantitative Research — Winter 2023

- Collaborated in team of 3 to conduct analysis of market microstructure, defining scope and direction of Transaction Cost Analysis (TCA) project; provided new insights on FX swap transactions for SSGM's $300bn currency portfolio
- Applied feature engineering in Python to identify crucial cost drivers, modelling and forecasting transaction cost variations based on trade size, timing, currency liquidity and counterparty across over 30 currency pairs

CHINA SECURITIES — Beijing, China
Summer Analyst, Fixed Income Department — Summer 2023

- Designed an intraday trading strategy that hedges interest rate fluctuations and carried out financial risk analysis on portfolios; mock-traded Treasury and commodity futures with $150K budget and generated monthly yield of 4%
- Improved asset allocation and swing trading decisions by creating a new high-frequency composite index to track economic growth; built deck and presented methodology to team for future implementation
- Supported weekly operations by monitoring 60+ macroeconomic data in production, consumption, investment, and export; conducted regression analysis in Python to calculate the corresponding coefficients and composite index

BOSTON CONSULTING GROUP — Shenzhen, China
Part-Time Assistant, Financial Institution Practice — Summer 2022

- Collaborated with senior consultants on a digital transformation project for a leading bank in China

ADDITIONAL INFORMATION

- Technical: Proficient with Python, R, Bloomberg, SQL; Knowledge of STATA, VBA
- Interests: Poker, Basketball, Skiing