

Yiwen Lu

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EDUCATION

Columbia University

Master of Science in Financial Engineering

Coursework: Optimization Models and Methods, Stochastic Models, Asset Pricing

Barnard College, Columbia University

B.A., Major: Economics – Statistics GPA: 3.60/4.0 (Dean's List)

New York, NY
Aug 2024 - Dec 2025

New York, NY
Graduation Date: May 2021

PROFESSIONAL EXPERIENCES

CITIGROUP GLOBAL MARKETS INC.

In Business Risk Credit Portfolio Assistant Vice President

New York, NY
October 2023 – June 2024

- **Model Testing and Enhancement:** Spearheaded backtesting for the Dispersion Risk Model to assess and ensure its soundness, incorporating feedback from various trading desks and business teams. Identified and implemented strategic improvements to both the Dispersion and Cost-to-Close Models, keeping them current and aligned with evolving market requirements.
- **Risk Management Frameworks:** Managed and optimized the counterparty stress testing framework, enhancing risk measurement tools to ensure accurate monitoring and control of counterparty exposures. Collaborated closely with the second line of defense and technology teams to strengthen risk management processes and system integrations.

GSP (Global Spread Product) XVA Trading Analyst

October 2022 – October 2023

- **Market Analysis and Hedging Strategies:** Developed expertise in credit, interest rates, and foreign exchange products, leading to effective hedges that mitigate risks for the book. Delivered detailed daily and monthly analyses of Profit & Loss (P&L) fluctuations and market trends, providing actionable insights to management for strategic decision-making.
- **Process Optimization and Automation:** Significantly improved the accuracy and efficiency of P&L, Profit Attribution Analysis (PAA), and risk assessment processes by enhancing, automating, and introducing VBA scripts in critical Excel workflows. This initiative streamlined operations, reduced errors, and saved substantial time, directly boosting productivity on the trading desk.
- **Risk Management and Financial Analysis:** Spearheaded advanced data manipulation tasks during critical periods, such as the Credit Suisse crisis, using tools like Excel and Cube to assess counterparty exposure swiftly and accurately. Priced initial margin requests effectively, using option payoff charts and daily grids, ensuring robust risk mitigation when dealing with bilateral transactions with hedge funds.

Cross Asset Structured Products Sales Analyst

August 2021 – October 2022

- **Product Development and Client Solutions:** Engineered and packaged complex rates and equity derivatives using an Excel-based pricer, creating tailored products that met diverse client needs and objectives. This initiative directly contributed to a 10% increase in sales revenue through strategic client education and product offerings.
- **Client Engagement and Advisory Services:** Led client highlight calls to elucidate strategic investment products, enhancing client understanding and engagement. Provided personalized investment strategies and portfolio allocations, which improved client relationships.
- **Operational Management and Transaction Oversight:** Oversaw desk operations, including deal pricing, launching, pre-hedging, and trade booking. Focused on optimizing trading infrastructure and processes to ensure efficient transactions and superior client service experience.

Sales and Trading Summer Analyst

July 2020 – August 2020

- Completed a five-week rotational program across four key asset classes—Global Spread Products, Equities, Rates, and Foreign Exchange—enhancing cross-functional skills through virtual collaboration on four group projects, including research, stock pitches, and trade ideas. Successfully presented and defended project outcomes to panels of professional experts in each discipline.

Diamond Equity Research

Equity Research Associate Intern

New York, NY
July 2019 – August 2019

- **Investment Analysis and Valuation:** Conducted a comparative company analysis for a recent IPO, identifying it as undervalued compared to industry peers. Distributed insights to institutional and retail investors, influencing asset strategies for portfolios exceeding hundreds of millions in assets under management (AUM).
- **Strategic Stock Pitches:** Developed two comprehensive stock pitches by leveraging financial data from FactSet, focusing on key performance metrics such as cash flow and revenue growth. Presented findings and investment recommendations to the management team, which were instrumental in building the firm's small-capitalization equity portfolio.

LEADERSHIP & INVOLVEMENT

Smart Woman Securities, Senior Research Analyst, New York, NY

September 2019 – May 2021

- Led a 5-member team to pitch stocks in financial industry and retail industry per semester

Badger Mentorship, Board member and Treasurer, Madison, WI

October 2017 – December 2018

- Interviewed junior students and connected them with mentors in a two-way matching schema; successfully helped connect and maintain more than 50 active mentor-mentee relationships. Performed more than 5 ice-breaking speeches at the beginning of social events each month

SKILLS & INTERESTS

- Software: R, VBA, Python, and Microsoft Office Suite
- Certificates: SIE, Series 7, Series 63
- Hobbies: snowboarding, jazz dance, swimming, and traveling