YUQI YAN

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EDUCATION

Washington University in St. Louis (Cumulative GPA: 3.4/4.0) — **Saint Louis, MO**
Master of Science in Finance(STEM) — *09/2022-12/2023*

New York University (Major GPA: 3.5/4.0) — **New York, NY**
B.A. in Economics, minor in Computer Science — *09/2018-05/2022*

WORK EXPERIENCE

BY FUND — **Shenzhen, China**
Quantitative Risk Management — *06/2023-09/2023*

- Gathered data and completed performance attribution for four funds regarding stock selection, timing, and allocation for the past year, identified style drift in one fund by comprehensively analyzing the change in its positions of 100 stocks, and reported the issue to the investment department.
- Used the Fama-French three and five-factor model and Bara-factor model to analyze the contribution of different factors to the selected funds, further research on the exposure and return ratio of selected factors from the company's library of factors, made a report about potential effective factors to both risk and investment team
- Studied Black Swan and shady events in the past and participated in the compilation of the company's risk management book.

Credit Lyonnais Securities Asia — **Hong Kong**
Derivatives Trading Analyst Intern — *05/2022-08/2022*

- **Modeling:** Separately used ARCH, EWMA, and GARCH to determine the implied volatility of different options, provided traders with solid basic information about options of specific underlying equities
- **Option Pricing**: Implemented Black-Scholes and Binary tree model to distinguish European and American options, separately used BS model to price SSE50 ETF options and Binary Tree to price Meituan options
- **Programming and Data Collecting:** Designed a mock trading strategy for selling put options of Meituan-w (03690) in the past year; option prices and strike prices were generated based on IV and equity prices, and all pricing process and back test models were completed through Python; the result shows the strategy was profitable

Huatai Securities — **Shanghai, China**
Assistant Investment Consultant — *05/2020-09/2020*

- **Designing Strategies:** Analyzed the returns of index funds under the term investment models-Martingale and Grid trading method, used tools such as Python and Excel to design investment models and analyze research results, explicitly doing the back test for each fund, figuring out the frequently used model cannot obtain a good return on some index funds
- **Data management:** Managed data information of 200 customers, assisted multi-platform customer channel development, including WeChat and TikTok
- **Presentation and Communication**: Participated in a roadshow of public funds and helped the sales of funds, specifically introducing the fund's investment thesis and clarifying the potential risks to customers; helped six customers finally purchase the fund
- Tracked new IPO on the Chinese stock market, specifically on The Technology and Innovation Board, and sold the stocks to the Client

COURSE WORK/SKILLS/PROJECTS

- **Finance**: Basic Finance, Accounting, Derivatives, Investment Theory, Advanced Corporate Valuation
- **Mathematics**: Calculus 1 and 2, Discrete Mathematics, Linear Algebra, Statistics, Mathematics for Economics
- **Economics**: Micro/Macro Economics, Econometrics, International Economics, Urban Economics, Markets with Friction, Economics Development
- **Programming and Computer Skills**: Python, Java, R, HTML, C, Microsoft Office
- **Investment Project**: Credit Suisse 2022 APAC Investment Challenge
    - Managed a 1-million-dollar portfolio in virtue and invested stocks, ETF, options, bonds, and currencies to maximize diversification, Sharpe Ratio, and total return
    - Formulated the portfolio with a focus on the technology, food, and medical sectors; built up hedging strategies; The average monthly return is 17 percent, and the Sharpe Ratio ranked top 5 percent of all challengers

ADDITIONAL

Language skills: Mandarin (Native), English (Fluent)
Interests: Reading Economics and markets news, Brazilian Jujitsu, Poker, Video Games, Work Out and Snowboarding
Campus Activities: The founder and current president of the GCAA Club at WashU Olin School of Business