

# YUNQIAN LI

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## EDUCATION

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### University of Illinois at Urbana-Champaign

#### Master of Science: Financial Engineering

Champaign, IL  
Aug 2014-Dec 2015

- Cumulative GPA: 3.80/4.0
- *Major Coursework*: Term Structure, Financial Computing, Stochastic Calculus, Financial Derivatives

### Nanjing University

Nanjing, China

#### Bachelor of Economics: Financial Engineering

Sep 2010-Jun 2014

- Cumulative GPA: 3.62/4.0, recipient of First Class Prize Scholarship(top 10%)
- *Major Coursework*: Statistics, Econometrics, Financial Time Series, Modeling, Financial Markets

## PROJECT & ACTIVITIES

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### Risk Factors in Option Market Making Strategies

Champaign, IL

*Team member*

Jan 2015-May 2015

- Formulated specifications after independent research to fit open-ended mandate on measuring risk. Project examined option market making and measured the intraday volatility risk, researched on the impact of volatility on PnL of inventory exposure
- Analysis was performed on over 5 million lines of option market tick-level data on crude oil futures from CME. After data processing, formulated five indicators such as position's total delta to measure exposure and used regression analysis to quantify measure. Concluded that price movements are the most important risk factors faced by market makers

### Pricing Various European and American Options

Champaign, IL

*Individual project, Implemented with C++*

Aug 2014-Dec 2014

- Optimized binomial and trinomial tree pricing models for vanilla Euro/Am options with memoization
- Optimized Monte-Carlo simulation of American options pricing with Least Square Algorithm
- Optimized binomial tree pricing model for Asian Options with Hull-White interpolation Algorithm

### Corporate Diversification and Cost of Equity

Nanjing, China

*Graduation Thesis, implemented with MS Excel, R and MATLAB*

Jan 2014-May 2014

- Investigated the effects of business diversification on firms' cost of capital; concluded that diversified firms have lower cost of equity than comparable standalone firms and that industries demonstrated idiosyncrasies

## EXPERIENCE

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### Social Market Analytics. Inc

Chicago, IL

*Portfolio management Intern, Graduation Practicum Project*

Aug 2015-Dec 2015

- Analyzed the weighting methodology of S&P 500<sup>®</sup> Index and SPDR<sup>®</sup> S&P 500<sup>®</sup> ETFs in terms of tracking error. Adjusted ETF weightings to attain more favorable portfolios using Smart Beta strategies and compared Sharpe Ratio, Relative Return and Information Ratio

### HSBC China

Nanjing, China

*Business Analyst Intern, Dept. of Global Trade and Receivable Finance*

Jul 2013-Sep 2013

- Represented the bank in negotiation with clients in receivable finance matters. Handled 20 clients and 10 institutions in the course of the summer and expedited process of documentation to within 1 business day

### KPMG China

Nanjing, China

*Audit Intern*

Dec 2013-Feb 2014

- Selected to participate in firm's largest project on a high-precision components company's pre-IPO auditing. Covered the client's receivables and payable, conducted cut-off and alternative tests and was rated *top performer* among 8 interns

## SKILLS & LANGUAGES

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- Proficient in MS Office, L<sup>A</sup>T<sub>E</sub>X
  - Programming languages: C++, MATLAB and R;
  - English, Chinese Mandarin, Basic French