Yan Feng | MFin | CFA Level III Candidate

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WORK EXPERIENCE

Data Management Analyst

RBC, Chief Data Office, Toronto, Canada *February 2023 - present*

- Enhanced risk data quality by designing internal control systems, validating completeness and accuracy for counterparty credit risk exposure in financial reporting
- Addressed data lineage gaps through a successful remediation process, permanently eliminating identified issues
- Devised an automated reconciliation tool to ensure completeness of capital market risk data compared to finance data, utilizing granular trade attributes

Tax Reporting Analyst

RBC, Investor & Treasury Services, Toronto, Canada *November 2021 – February 2023*

- Actively engaged in proactive communication with clients, internal teams, and CRA. Oversaw the preparation of diverse tax slip filings, including T3 and HST/GST returns, for submission to CRA
- Executed real return bond tax adjustments and conducted monthly tax planning for clients. Conducted informative presentations for both internal and external stakeholders, elucidating tax processes and the underlying reasoning behind tax treatments
- Designed, upheld, and resolved issues in Excel models and VBA codes. Achieved process automation of tax returns using Python, leading to a significant reduction in processing time from over 200 hours to just 1 hour

PROJECTS

Tax Return Automation - RBC (Python)

- Developed a program to automate the tax return process, including extracting data from reports in Excel and PDF formats, cleaning, reconciling and populating data to respective tax return files
- Efficiently reduced manual work, improved accuracy, and established internal control and validation for the process

Portfolio Construction and Simulation- Academic (Python)

- Acquired financial data from Yahoo Finance, constructed and rebalanced equity portfolios based on required mandates
- Optimized the portfolio by simulating different scenarios and back-testing using historical price data

Portfolio Optimization - Academic (VBA)

- Developed a program to automatically calculate the optimized portfolio allocation based on users' selection of stocks, and generated visualized risk and return profile to facilitate decision-making
- Collected real-time data from yahoo finance, performed complex calculations based on CAMP theory, and visualized the output to compare portfolio risk and returns

CAREER RELATED SKILLS

- Strong knowledge on statistics and data management and analytics
- Strong financial knowledge especially on financial theory, economic models, and corporate financial statements
- Proficient in Python, RStudio, SQL and data management applications, Microsoft Excel (VBA, Pivot table, Solver, etc.), Word and PowerPoint; experience of Matlab, Tableau, and Bloomberg
- Strong analytical, problem-solving, project management, time management, and communication skills
- Team player, quick learner, highly proactive and motivated, adapt to fast-paced and multitasking environment.

EDUCATION

Master of Finance (GPA:3.7/4.0) *September 2019 – December 2020*

DeGroote School of Business, McMaster University, Hamilton, ON

- Curriculum: **A+** in R programming and MATLAB, **A** in Excel & VBA, Statistical Finance, Fixed Income, Econometrics
- Projects & Awards: Marquee Group Stock Pitch Competition (*Built valuation models with Bloomberg*), CFA Institute Research Challenge (North China Local Final), Stock Portfolio Analysis Project with R Programming

Bachelor of Finance in Economics (GPA:3.9/4.2) *September 2015 - June 2019*

Beijing University of Technology, Beijing, China

Bachelor of Commerce Finance (Dual Degree) *September 2015 - June 2019*

University College Dublin, Dublin, Ireland