

SHUTING LI

| shutingl618@gmail.com | Jinan, China

EDUCATION

University of California, Irvine, The Paul Merage School of Business

Irvine, CA

Master of Finance

Aug. 2020

- **GPA:** 3.95/4.00
- **Coursework:** Foundations of Finance, Financial Reporting, Investment Management, Derivatives, Financial Research Methodology, Multinational Finance, Bond & Fixed Income, Risk Management, Financial Econometrics, Hedge Fund Management, Case Study in Corporate Finance Management, Portfolio Management

University of California, Irvine

Irvine, CA

Bachelor of Science in Mathematics, Concentration in Applied and Computational Mathematics

Mar. 2019

- **Coursework:** Numerical Analysis, Linear Algebra, Intermediate Quantitative Economics, Math of Finance, Statistical Methods with Applications to Finance, Probability and Statistics, Probability and Stochastic Processes, Abstract Algebra

HONORS AND PRIZES

- Dean's Scholar, awarded by The Paul Merage School of Business, University of California, Irvine
- Beta Gamma Sigma Honor Society recipient, awarded by The Paul Merage School of Business, University of California, Irvine
- Dean's List (2016 Fall, 2017 Winter, 2017 Fall), awarded by The School of Physical Science, University of California, Irvine

PUBLICATIONS

- 李姝婷. 浅谈股票投资全球多元化[J]. 商业观察,2020(28):27-28.

PROFESSIONAL EXPERIENCE

Y2 Capital Partner

Hong Kong, China (Remote)

Equity Research Intern

Jan. 2021 – Jun. 2021

- Mainly responsible for writing investment thesis and performing financial modeling (such as DCF model) and ESG analysis for several companies in white liquor, hotel & travel, health care equipment & supplies, and retail-customer discretionary industries.
- Participated in the project of writing *the white paper of ESG Active Ownership in China*, wrote the first draft of chapter 2-3 and 5.1, And helped with further proofreading and editing.

China Great Wall Securities Co., Ltd

Shanghai, China

Internship at Building Materials Team, Department of Equity Research

Sep. 2020 – Dec. 2021

- Mainly responsible for writing regular reports (such as daily and weekly reports), performing data collection and industry analysis, and summarizing the latest research opinions, listed company announcement information, industry news, etc.
- Monitored the WeChat official account of Building Materials Team and provided general office support such as taking meeting minutes.

AJ Securities Co., Ltd

Shanghai, China

Summer Analyst at Investment Bank Department

Aug. 2019 – Sep. 2019

- Performed industrial research on IT, telecommunication and retail industries and participated in writing of research report
- Worked on SSE START listing proposal for client companies and participated in contract negotiation
- Conducted due diligence on company's financial statement and prepared for IPO prospectus for the equity finance department

Morgan Stanley

London, UK (Remote)

Part-time Assistant

Jul. 2019 – Aug. 2019

- Conducted industrial and political research on the East Asian market and wrote an SRI report to identify the risks in investing East Asian companies for a Sustainable and Responsible Investments (SRI) Portfolio
- Performed screening of the companies in the East Asian market for Sustainable Development Goals (SDG) investment
- Independently built and managed an SRI portfolio that achieved investment diversity and avoided concentration risk
- Used Capital Asset Price Modal (CAPM) to estimate the required returns and calculated the Net Present Value (NPV) of the fund
- Monitored portfolio performance and ensured portfolio adhered to the investment mandate

RESEARCH PROJECTS

ESG Policies and Bond Rating (Capstone Project) | Pacific Life

May. 2020 – Aug. 2020

- Using python and STATA to process data, perform data and regression analysis to research and analyze how the ESG score affects the probability of its corresponding bond being downgraded and upgraded over a five-year time horizon separately
- We found that for the company with an increasing ESG score, its bonds tend to be less likely to be downgraded and are more likely to be upgraded in the next five years and the S-factor is the greatest contributor among all factors
- Led a team of five to make Presentation and recommendations to the Merage faculty and company executives with potential for company implementations

Financial Risk Analysis and Management | Advisor: Qingqi Wang, Former Analyst of JP Morgan

Oct. 2018 – Dec. 2018

- Developed Comprehensive Capital Analysis and Review (CCAR) and Pre-Provision Net Revenue (PPNR) models for JPM
- Gauged market risk of Federal Reserve Bank of St. Louis' assets using VaR, Maximum Drawdown, Downside Deviation
- Developed risk hedging plans involving CDS (derivatives) per risk exposure
- Provided strategic recommendations to reduce credit, operational, and market risks

The Nasdaq Dozen Research | Advisor: Dr. Ibrahim Odeh, Columbia University

Jul. 2018 – Aug. 2018

- Applied the Nasdaq Dozen process and SWOT analysis to evaluate and compare several stocks
- Implemented specific actions to predict the impact of market shocks on a portfolio's performance

Mortgage Backed Securities Analysis | Advisor: Andy Liu, VP Fixed Income of JP Morgan

Jun. 2018 – Aug. 2018

- Created multiple prepayment models and implemented complex mortgage cash flow calculation engine
- Performed impact analysis on MBS valuations and risk calculations based on collateral characteristics
- Gained Comprehensive and sophisticated knowledge of the MBS market, products, and mathematics

Algorithm Research | Advisor: Dr. Christopher Davis, University of California, Irvine

Apr. 2018 - Jun. 2018

- Analyzed different algorithms and their corresponding application in the financial services industry
- Applied mathematical algorithms in Python to solve different problems including the application of Dynamic Programming to find Min cost path and the average depth of a binary search tree

SKILLS

- **Technical Skills:** Python, Stata, MATLAB, Advanced Excel (Macros/VBA/Pivot Tables/Vlookup), Word, PowerPoint
- **Certificate:** Bloomberg Certification
- **Language:** English (Fluent), Mandarin (Native)