

Yihan (Amy) Peng

EDUCATION

Rotman School of Management & Department of Economics, University of Toronto

Master of Financial Economics

Toronto, Ontario

Jul 2022 – Dec 2023

– **Relevant Courses:** Financial Economics; Corporate Financing II; Options and Futures

University of Waterloo

Bachelor of Mathematics (Major in Mathematical Finance and Minor in Statistics)

Waterloo, Ontario

Sept 2017 – Apr 2022

– **Academics:** cGPA 3.62/4.0

– **Awards:** President's Scholarship; Graduation with Distinction

– **Relevant Courses:** Mathematics of Financial Markets (A+); Numeric Computation for Financial Modeling (A); Investments (A)

INDUSTRY CERTIFICATIONS

– Corporate Finance Institute: Fixed Income, Equity Markets, Derivatives Fundamentals, Foreign Exchange

2022

PROFESSIONAL EXPERIENCE

KPMG

Data Science, Consultant

Toronto, Ontario

Sept 2021 – Dec 2021

- Performed trend and ratio analysis on 2017-2021 P&L data of 300+ retail stores in Excel to assess their financial performance
- Built up ETL pipelines in Alteryx to standardize and accelerate the M&A transaction data preprocessing
- Visualized operating performance of 300+ retail stores with a Tableau dashboard to determine post-deal business strategies
- Identified data analytics use in the port, mining, and EdTech industries and prepared pitchbook for management presentation

UBS

Global Markets Summer Analyst – FRC Trading

Shanghai, China

Jun 2021 – Aug 2021

- Examined Implied Repo Rate arbitrage opportunities of 10-year CGB Futures through backtesting to review market opportunities
- Built financial models in Excel to analyze the effects of cheapest-to-deliver bond's liquidity on bond futures delivery P&L
- Retrieved bonds and futures data from the Wind Terminal to Excel using Time Series and EDB functions for arbitrage analysis
- Analyzed 5 years of Repo Fixing Rates cyclical behavior, market leverage, and liquidity from OMO to support treasury management

Standard Chartered Bank

Financial Markets Summer Analyst – Corporate Banking Sales

Shanghai, China

Jun 2020 – Aug 2020

- Analyzed FX trading data since client onboarding to generate patterns of client trading frequency and currency pair preferences
- Increased profit margin by 0.1% through client management strategies (e.g. trustworthy/tail clients) to customize clients' pricing
- Collected FX settlement data, conducted weekly analysis, and prepared performance reports for senior management review
- Automated 10 years+ of gold and silver futures price transformation using VBA and improved transform efficiency by two weeks

FairVentures (A Fairfax Company)

Data Analyst

Kitchener, Ontario

Sept 2019 – Dec 2019

- Suggested potential feature engineering variables by researching and composing a report on optimizing P&C insurance submission
- Analyzed insurance data and built models to predict churn rates in DataRobot and detect churn-related features for clients

Deloitte

Business Technology Analyst

Kitchener, Ontario

Jan 2019 – Apr 2019

- Tested Open Banking in the Canadian market by developing an iOS app using Python, Swift, MySQL, MongoDB etc.
- Applied Machine Learning models (e.g. KNN) using Python to optimize and customize a bank's client-advisor matching system

EXTRACURRICULAR ACTIVITIES

Kitchener-Waterloo Chinese Students & Scholars Association

Vice Director of the Operation Department

Waterloo, Ontario

Sept 2018 – Apr 2021

- Led a team of 28 members to coordinate and organize Spring Festival Gala and Grad Ball for 100+ students

Math Society

First Year Representative

Waterloo, Ontario

Sept 2017 – Apr 2018

- Organized activities such as Co-op Panel and Ruby Workshop to prepare first-year students for their study and Co-op applications

PERSONAL

- **Technical skills:** Excel/VBA, Bloomberg Terminal, Python, R, MATLAB, SQL, C++, C, Tableau, Alteryx, DataRobot, Wind
- **Languages:** English, Mandarin
- **Interests:** Photography, Kpop Dancing, Badminton, Air Crash Investigation Documentaries