

# Grace (Yahui) Guo

## EDUCATION

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

Toronto, Ontario

*Master of Financial Economics*

*Jul 2022 – Dec 2023*

- **Upcoming Relevant Courses:** Corporate Financing II, Options and Futures Markets, Financial Economics, Econometrics

### Faculty of Mathematics, University of Waterloo

Waterloo, Ontario

*Bachelor of Mathematics with Co-op (Major in Financial Analysis and Risk Management)*

*2015 – 2020*

- **Academics:** cGPA 3.70/4.0
- **Awards:** Graduated with Distinction; President's Scholarship
- **Relevant Courses:** Corporate Financing (A+), Fixed Income Securities (A-), Portfolio Optimization (A-), Financial Statement Analysis (A+)

## INDUSTRY CERTIFICATIONS

- Passed CFA Levels I and II *2021*
- Canadian Securities Course (CSC) *2018*
- Bloomberg Market Concepts (BMC) Certification *2019*
- Corporate Finance Institute Courses: Financial Analysis Fundamentals, Business Valuation Modeling *2022*
- The Marquee Group: Financial Accounting, DCF Valuation, and Merger Modelling *2022*

## PROFESSIONAL EXPERIENCE

### CPP Investments

Toronto, Ontario

*Analyst, Total Fund Management*

*Fall 2019, Jul 2020 – Jul 2021*

- Improved portfolio trading cost and exposure management effectiveness by reviewing and calibrating rebalancing trigger parameters
- Refined the granularity of a \$15B fixed income portfolio's benchmarks to streamline trading processes and improve risk tracking
- Designed a risk governance device by studying future cash flow impacts on portfolio with simulations and sensitivity analysis
- Refined the exposure attribution methodology to help the senior management team understand the drivers of factor exposure change
- Streamlined the day-to-day portfolio monitoring process using VBA, increased efficiency by 75%
- Developed analytical toolkits to produce tailored analyses for portfolio backtesting results
- Collaborated with the risk department to provide support for risk model validation and auditing requests

### OMERS Capital Markets

Toronto, Ontario

*Analyst, Portfolio Analytics*

*Fall 2018, Summer 2019*

- Used Python to produce P&L attribution and balance sheet leverage calculations for portfolio managers
- Visualized liquidity matrices for sub-investment grade and non-rated exposures using Python and SQL
- Leveraged Python to create visual interfaces for analysis of portfolio performance and private company fundamentals
- Accelerated weekly reporting processes by automating global equity reports using Python and SQL

### CGI Group Inc.

Toronto, Ontario

*Project Delivery Officer, Global Wealth & Capital Market*

*Winter 2018*

- Developed a model drift calculator to estimate impacts on portfolio asset weights from potential trades
- Analyzed functional and technical requirements for Wealth 360 Portfolio Management product and developed test scenarios
- Performed QA testing to identify unaligned results in investment frameworks and solutions due to errors in backend algorithms

### D2L Corporation

Kitchener, Ontario

*Data Coordinator, Global Product Sales*

*Summer 2017*

- Developed a web crawler tool to automate data capture and data mapping using VBA
- Built sales analytics reports and dashboards in Salesforce to provide comprehensive insights to senior management

## PERSONAL

- **Technical skills:** Familiar with Excel, PowerPoint, Bloomberg Terminal Services, Python, R, SQL, MATLAB, VBA, JavaScript, HTML, and Tableau
- **Languages:** English, Mandarin, Cantonese
- **Interests:** Certified PADI open water diver, Travel enthusiast, Basketball, Traditional Chinese Dancer