

Sixiang (Nick) Li
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Education

Illinois Institute of Technology, Stuart School of Business, Chicago, IL

Candidate for Master of Mathematical Finance, Expected May 2012 GPA: 3.7/4

- *Academic project: Priced Exotic options under BS-model and Heston model, such as Digital Option, Forward Start Option and Compound Option, using both analytical approach and Monte Carlo simulation.*
- *Mathematical Finance: Strong math background about derivatives, arbitrage-free pricing, risk neutral valuation.*
- *Fixed Income Modeling: Priced Fixed Income Derivatives using Excel, building the yield curve using cubic splines interpolation.*
- *Computational Finance: Programmed several sophisticated numerical methods to deal with various financial problems in Python.*

Sun Yat-sen University, School of Mathematics and Computational Science, Guangzhou, China

Bachelor of Information and Computational Science, Jun 2010

Professional Experience

Webster Trading, Chicago, IL (2011-2012)

Algo Trading Assistant Intern

- *Set up and maintained trading system and configuration files under Linux*
- *Coded a real-time plotting program to identify buy/sell signals and volumes for Eurodollar Packs in C#*
- *Written a script to calculate P&L and other information for the crush spreader trade*

Bourbon Financial Management, Chicago, IL (Fall 2011)

Quantitative Analyst Intern

- *Built a retirement calculator using VBA*

Solstice-Consulting, Chicago, IL (2010-2011)

Project Assistant

- *Updated the contact information in the company's database*
- *Created a Google web site for the company*

NETEASE(www.163.com), Guangzhou, China (Spring 2009)

News Editor for the Sport Channel

- *Updated the sport news of the 2010 Asian Games*
- *Created web-pages about the culture and sceneries around Asia using photoshop and html*
- *Helped the company plan and organize the activity*

Sun Yat-sen University, Guangzhou, China (2008-2009)

Vice-president of the Department of Public affairs

- *Found sponsors for the activities held by our college*
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Skills

Computer: Proficient in Python, C++, Excel, MATLAB, SQL, C#, VBA, Ruby

Language: Fluent in written and spoken Cantonese and Mandarin

Awards

Stuart School of Business Scholarship (2010)

Excellent Student Leader (2007)

Champion of the Third Intercom Cup Guangdong Province College E-sport Game (2007)

References available upon request