Allen Liu, CFA, FRM

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EXPERIENCE

DYMON ASIA CAPITAL, Singapore

Research Analyst, US$100 mn Long/Short Equity Fund — *Jul 2015 – Present*

- Part of a two-person fund that invests in Asia Pacific equities using fundamental analysis, with a focus on Consumer, Energy and Telecom sectors, as well as other sectors when investment opportunities arise
- Create and maintain detailed financial models, which incorporate key driver assumptions, DCF and multiple-based valuation methods to estimate target prices
- Provide recommendations to Portfolio Manager with a thorough process of idea initiation, investment framework development and financial data analysis
- Involved regularly in other aspects of the investment process, such as creating quantitative tools to generate new investment ideas and to manage risks, monitoring news flow and technical indicators
- Host corporate management meetings to keep abreast of latest industry trends and attend industry conferences to source new ideas

MFS INVESTMENT MANAGEMENT

Investment Research Associate, Equity Investment Group, Singapore — *Mar 2014 – Jun 2015*

- Worked directly with research analysts to create proprietary investment analysis; efforts include building and maintaining financial models for Energy and Consumer companies in Asia Pacific, gathering and analyzing industry data to form differentiated views on firms
- Built NPV models for each of the region's LNG projects and create scenario analyses under different assumptions
- Provided performance attribution and risk analysis on an ongoing basis to help Portfolio Management team understand performance drivers and identify unintended risks
- Took initiative to research and analyze smaller, unassigned companies to hone valuation skills and assess the strengths and weaknesses of different business models

Quantitative Research Associate, Quantitative Solutions Group, Boston, USA — *Oct 2011 – Feb 2014*

- Worked closely with fundamental analysts and portfolio managers in Asia to produce quantitative research for idea generation, portfolio construction and risk management
- Involved actively in risk review of over 10 international portfolios, helping portfolio managers identify areas of concern in portfolio characteristics, positioning, factor exposures, capacity and liquidity risks
- Conducted preliminary research on quantitative factors, ensuring data integrity, planning model implementation and analyzing back-test results
- Built and maintained valuation tables and portfolio reports, migrating manual processes to largely automated formats

EDWARD JONES, St. Louis, USA

Quantitative Resource Specialist, Mutual Fund Research — *Mar 2010 – Sep 2011*

- Built a series of risk models to monitor over 400 funds' tracking errors, enabling senior analysts to respond immediately and to inquire portfolio managers when anomalies occur
- Member of Portfolio Construction Team, responsible for asset allocation and creating optimal portfolios of mutual funds, ETFs and separate accounts
- Participated in due diligence process of selecting appropriate investments, including initial quantitative analysis, discussions with portfolio managers and relevant qualitative assessment

EDUCATION

WASHINGTON UNIVERSITY, OLIN BUSINESS SCHOOL, St. Louis, USA — *Dec 2009*

Master of Science in Finance

- GPA: 3.84/4.00
- Selected coursework: Mathematical finance, derivative securities, investment theory and corporate finance

BOSTON UNIVERSITY, COLLEGE OF ARTS AND SCIENCES, Boston, USA — *May 2008*

Bachelor of Art in Economics and Mathematics

- GPA: 3.48/4.00, *cum laude*
- Selected coursework: Econometrics, monetary and banking theory, game theory and operations research

OTHER

Certifications	Chartered Financial Analyst (CFA) charterholder; Certified FRM (Financial Risk Manager)
Languages	Cantonese and Mandarin: native; English: fluent
Work Authorization	U.S. Citizen