SONGHAO LI
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EDUCATION

MIT SLOAN SCHOOL OF MANAGEMENT — Cambridge, MA
Candidate for Master of Finance, Feb 2022 — *2020 - Present*

- GPA: 4.8/5.0
- Intended concentration in Financial Engineering
- Coursework: Advanced Analytics of Finance, Asset Management, Advanced Financial Math, Algorithm, Advanced NLP

THE CHINESE UNIVERSITY OF HONG KONG, SHENZHEN — Shenzhen, China
Applied Economics, Bachelor of Business Administration — *2016 - 2020*

- GPA: 3.8/4.0 (Rank: 1/48)
- Relevant Coursework: Econometrics, Portfolio Management, Calculus, Probability & Statistics, Optimization, C++
- Clubs: College Soccer Team (Captain), Volunteer Organization (Senior Manager), Economic Club (Co-Founder)
- Mansfield College, University of Oxford, visiting student, 09/2018 - 06/2019; relevant coursework: Mathematical Models of Financial derivatives (A+), Macroeconomics (A), Microeconomic Analysis (A)
- Honors and Awards: Presidential Award for Outstanding Graduate (top 1%); Academic Scholarship (top 3%)

EXPERIENCE

PANAGORA ASSET MANAGEMENT — Boston, MA
Leading quant asset manager with AUM $40B+
Quantitative Research Intern, Equity — *Summer 2021*

- Alpha research project: how lobbing affects firm performance and stock return. Independently finished web scraping, data processing, hypothesis testing, and factor construction. Factor: 4%+ annualized alpha against Fama-French 4 factor model
- Constructed 6 ESG factors based on public employee reviews and Natural Language Processing in Japan stock market. Best factor: 6% annualized alpha against Fama-French 4 factor model
- Redesigned SEC Edgar web scraping program and expanded database of SEC Form 10K & 8K through 2021 Q2

MIT SLOAN - FIDELITY INVESTMENTS — Boston, MA
Joint Finance Lab, Quantitative Research — *Winter 2021*

- Researched portfolio insurance strategies with Fidelity Financial Solution team
- Proposed dynamic allocation strategies comprised of equity, fixed income, commodity, and government bonds that were calibrated to strictly control portfolio risk as measured by maximum drawdown

HUATAI SECURITIES CO.LTD (RESEARCH INSTITUTE) — Shenzhen, China
One of the top four security firm of China
Assistant Analyst — *2019 - 2020*

- Applied Genetic Engineering algorithms to investment strategies, reached 2.25 Sharpe Ratio; performed data cleansing and designed execution functions that fit exclusively for the futures market
- Implemented Reinforcement Learning algorithms (A2C & PPO) on commodity investment strategies; presented results (23% yearly return, 1.6 Sharpe Ratio) to managers, accepted for further parameter optimization
- Constructed commodity trading strategy framework with hedge funds & mutual funds clients through weekly calls

SHENGGUANDA ASSET MANAGEMENT CO., LTD. — Shenzhen, China
Local hedge fund with focus on commodity investment
Assistant Quant Researcher — *Summer 2019*

- Optimized Basis-Momentum strategy parameters; increased Sharpe Ratio by 30% and implemented by traders
- Assessed and back-tested 5 quantitative CTA strategies in China market using Python and SQL; contrasted characteristics and performances of strategies between US and China market

ADDITIONAL INFORMATION

- Computer Skills: Proficient in Python, C/C++, R, knowledge of MATLAB, SAS, STATA
- Languages: Chinese/Mandarin (Native)
- Volunteer: 40+ hours of voluntary service in Shenzhen; mentored middle school in rural area
- Interests: soccer, basketball, piano