Fred H. Li

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EDUCATION

Washington University in St. Louis (WashU) — **St. Louis, MO, USA**
M.S. in Finance, Quantitative — Sep 2023 – Dec 2024 (Expected)
- **GPA**: 3.95/4.00, Rank 2/89
- **Honors**: All-semester Dean's List, Beta Gamma Sigma Award, Charles F. Knight Scholar (Expected)
- **Coursework**: Continuous-Time Finance (Ph.D. Level), Stochastic Process, Exotic & Fixed Income Derivative Pricing, Asset Pricing, Python and R Machine Learning, LASSO, SQL, Quantitative Risk Management, Corporate Finance I & II

The University of Hong Kong (HKU) — **Hong Kong**
B.S. in Economics and Finance — Sep 2017 – May 2021
- **GPA**: 3.41/4.00, Rank top 35%
- **Admitted** based on achieving a top 0.4% province-ranking (143rd / 400,000) in National College Entrance Exam (Gaokao)

Institut d'Études Politiques de Paris (Sciences Po) — **Paris, France**
Scholarship-Awarded Exchange Student — Jan 2020 – May 2020

PROFESSIONAL EXPERIENCE

Washington University in St. Louis, Olin Business School — **St. Louis, MO, USA**
Research Assistant (Post Grant) — May 2024 – Present
Overview: Data scientist to process a novel U.S. congressional hearing database and develop data solutions to enhance usability
- Developed a Selenium web scraper to extract data from social media and news databases, improved sentiment classification through BERT and sub-model fine-tuning, transforming it into a key resource for quantitative research
- Drafted a Stata pipeline for processing confidential SEC data, facilitating efficient handling of large-scale confidential dataset

Privium Fund Management — **Hong Kong**
Portfolio Manager — Apr 2022 – Dec 2022
Overview: Co-managed US$ 200M AUM options selling strategy, overseeing algorithmic trading and risk management
- Executed options selling strategy on index options, minimizing slippage and maximizing premiums with algorithmic trading
- Applied risk models (Barra, Black-Litterman, Axioma, Greeks) for portfolio optimization and ensuring risk alignment
- Managed liquidity and order book dynamics, performed portfolio stress testing to ensure portfolio robustness

Yong Rong Asset — **Hong Kong**
Junior Trader — Jun 2021 – Jan 2022
Overview: Research-focused buy-side trader at a fundamental high-conviction macro sub-fund with US$30m AUM
- Participated in trading activities, maintained the firm's trading and reporting scripts to support execution
- Produced comprehensive research memos for U.S. space exploration, remote sensing, and Hong Kong machinery sectors

Peak Global Investments — **Hong Kong**
Private Equity Intern — Sep 2020 – May 2021
Overview: Research, due diligence-focused intern while contributing to the firm's crypto and DeFi proprietary trading strategies
- Researched cryptocurrency exchanges across Asia and Europe, liaised with senior executives to prepare for acquisitions
- Collaborated with world's largest crypto exchange, utilized API to assess targets' trading volumes and their authenticity

RESEARCH & PROJECT EXPERIENCE

The Causal Impact of Fiscal Shocks — **St. Louis, MO, USA**
Research Assistant under Prof. William Cassidy (WashU) — Oct 2023 – May 2024
- Conducted time-series analysis to identify a direct link between UK government-vs-media fiscal sentiment shocks and asset price changes, addressing omitted variable bias (OVB) by isolating sentiment effects from broader economic conditions

Research on PEVC-backed Companies — **Ithaca, NY, USA (Remote)**
Research Assistant under Prof. Minmo Gahng (Cornell University) — Mar 2024 – Present
- Developed scalable TF-IDF-based fuzzy matching solution for large datasets, utilizing custom cosine similarity with sparse matrices, variable-based blocking, and automated best-match selection to ensure high accuracy and performance

Hull-White Model Calibration for At-the-Money Caplets and Caps — **St. Louis, MO, USA**
GitHub: github.com/fredhli/Hull-White-Caplet-Calibration — Mar 2024 – May 2024
- Implemented theoretical and simulation-based pricing functions, optimizing model parameters against market data, and producing a 15-page executive report with detailed analysis of model fit and limitations in fixed income derivatives

LEADERSHIP & ACTIVITIES

Teaching	TA for: *Options, Futures and Derivative Securities (Undergraduate); Behavioral Finance (Graduate)*
Volunteering	NGO Marketing Director, Soap Cycling HKU; Volunteer Teacher, Beyond the Pivot HKU
Organizations	Director of Public Relations, XGravity Outdoors Club HKU

SKILLS & PERSONAL

Certificates	CFA Level I, HKSFC Type-9 Asset Management License
Programming	Proficient in Python, R, SQL, Git, Microsoft VBA, LaTeX; Intermediate in Stata, MATLAB
Software	Power BI, Bloomberg, Capital IQ, Microsoft Office, Tableau