**Chen Li (Alex)**

Mobile: +852 65478923

Email: Alex\_chen2024@gmail.com

# EDUCATION

# University of Hong Kong Hong Kong

***Master of Science in Financial Technology*** *Sept.2021 – Jul.2023*

Related Courses: Algorithmic Trading, Quantitative Risk Management, Machine Learning in Trading and Finance

# University of Hong Kong Hong Kong

***Bachelor of Business Administration (Finance)*** *Sept.2017 – Jul.2021*

Related Courses: Econometrics, Statistics

# WORKING EXPERIENCE

# Bank of China Hong Kong

*Investment Analyst June.2021* *– Sep.2023*

* Conduct comprehensive quantitative analysis on large-scale Asian equity datasets to provide statistical support for portfolio managers. Analyze market trends, sector rotations, and statistical anomalies, delivering actionable insights for investment decision-making and strategy optimization.
* Independently developed, constructed and actively managed a multi-factor quantitative model focusing on Greater China technology equities, achieving superior risk-adjusted returns with Sharpe ratio of 1.8+ over 12-month period.
* Established automated market surveillance system to monitor real-time market conditions, news sentiment, and macro events to identify investment opportunities and manage portfolio risk exposures.
* Conducted rigorous backtesting and performance attribution analysis of systematic trading strategies, utilizing advanced statistical methods and machine learning techniques to enhance strategy performance and risk management.

*Investment Intern* *Dec.2019 – May.2021*

* Performed comprehensive research on Asian technology and healthcare sectors, covering 15+ sub-industries and 35+ companies across Greater China markets.
* Supported investment team by conducting expert interviews, analyzing financial statements, building DCF and relative valuation models, and preparing detailed investment research reports for portfolio review.

# Chinese University of Hong Kong Hong Kong

*Research Assistant (Economics Area)*  *Mar.2019 – Mar.2021*

* Efficiently processed and analyzed over 200,000 historical Asian market firm-level data points using Python and R, conducting comprehensive statistical analysis for academic research. Implemented advanced data processing techniques resulting in 25x improvement in research team computational efficiency.
* Utilized Python and GIS mapping tools to analyze regional economic activity data from satellite imagery, generating 400+ analytical outputs including statistical reports and visualization packages for publication.

# Meridian Asia Capital Jiangxi, China

*Finance Market Department Intern (Chinese Bond and Equity Market) Jul.2019 – Aug.2019* • Conducted thorough investigation and analysis of equity information, resulting in the preparation of two comprehensive Equity Pledge Business Investigation Reports.

• Assisted in company research and played a key role in drafting Bill Credit Investigation Reports.

## LEADERSHIP AND INVOLVEMENT Fujia Aid Teaching Society Hong Kong

*Vice President & Head of Public Relations Team Sep.2019 – Jun.2020*

• Developed strategic initiatives for the organization and supervised two regional programs: Guangzhou Rural Education Project and Shenzhen Migrant Children Support Initiative.

• Led organizational marketing efforts across CUHK campus, increasing membership by 40% and creating educational video content to expand community engagement and awareness.

# University Swimming Club Hong Kong

*Head of Promotion Team Sep.2018 – Sep.2019*

• Managed promotional activities for the swimming club, collaborating with multiple student organizations to coordinate events including Inter-University Swimming Gala (80+ participants) and Water Safety Workshop series.

• Developed and maintained digital communication platforms including WeChat groups and Instagram accounts to enhance member engagement and information dissemination.

## PERSONAL INFORMATION

Languages: English (fluent); Chinese (Mandarin: native, Cantonese: fluent)

Computer Skills: Python, R, SQL, Microsoft Office Suite (Excel with VBA, PowerPoint, Word), Bloomberg Terminal, WIND Database

Awards: Dean's List (4 semesters), Outstanding Academic Achievement Award, Top 5% in Provincial University Entrance Examination

Personal Interests: Swimming, Rock climbing, Violin performance, Documentary filmmaking (Regional Competition Winner)