Haozhi (Eric) Li

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Experience

Jan 2018 - Present | **Dsam Partners** | **London, UK**

Quantitative Analyst/Portfolio Manager

- Lead the development of market neutral L/S equity strategies that systemize insights employed by discretionary fund managers in global developed equity markets
- Co-manage $250mn capital, allocated to strategies such as post announcement earning drift, new issues, breakout etc.; Achieved positive return in a difficult market environment
  - Oversee the entire process of data sourcing, backtester coding, idea generation, and implementation
  - Tools include PCA, regression, decision trees
  - Recruit and train six interns from Cambridge and Oxford universities

Mar 2014 - Dec 2017 | **Man Group** | **London, UK**

Equity/Quantitative Analyst, European Alpha Team, GLG (2015.9 – 2017.12)

- Analyst in a two-man team managing a generalist book and European Alpha Fund with peak AUM of $700mn
- Mandate was to capture alpha systematically from the stocks' trading patterns over key catalysts under the philosophy that human tend to make systematic errors when digesting new information
  - Managed and co-developed 7 trading signals from systematic patterns to act as entry point
  - Conducted fundamental analysis with modelling to increase conviction and scale up the positions, worked on stocks mainly from Retail and TMT sectors
- Seeded with some capital to run independently, achieved over 7% annualised return and 2.5 annualised sharpe ratio in 2017; averaged around 50 alpha positions with 80% gross and low net exposure

Equity Analyst, Metals & Mining Book, GLG (2015.3 – 2015.9)

- Sole analyst in the team with $550mn AUM
- Covered global gold mining stocks, recommended trades that lead to profitable absolute and relative positions
- Established a commodity dashboard to identify inflection points and data anomalies in the sector
- Built a systematic long/short strategy incorporating key determining factors from sector specialist's perspective with 10y backtesting sharpe of 2.5 and 2016 live sharpe of 2.0

Quantitative Analyst, AHL (2014.3 – 2015.3)

- Enhanced multiple fundamental data sources to a systematic FX trading strategy (returned 50%+ in 2014) and integrated them into a Python based internal research platform
- Built a fundamental-based, relative-value fixed income trading strategy with the new data sources

Jan 2012 - Mar 2014 | **Aberdeen Asset Management** | **London, UK**

Credit analyst, European Fixed Income

- Long only European Investment Grade Fund with $7bn under management
- Covered issuers in EMEA industrials, Pharma, consumer, and capital goods space
- Created in-house analytical packages with detailed analysis of financial metrics, credit rating forecasts, corporate structure, ESG implications and bond covenants
- Combined fundamental and relative value analysis to evaluate bond new issuance and provided trading ideas in both cash and CDS markets to the portfolio managers

Education

2019-2021 *Expected* | **University of Bath** | **Bath, UK**

Master of Computer Science (online part-time)

2010-2012 | **University of Warwick** | **Coventry, UK**

Master of Science in Economics

2006-2010 | **University of Nottingham** | **Ningbo, China**

Bachelor of Arts (Hons) in Business Economics

- Upper Second Class; 2010 Head Scholarship

Personal

- **Nationality:** Native in Chinese Mandarin, UK permanent resident
- **Certification:** CFA Charterholder; Investment Management Certificate
- **Programming:** Python, SQL, Tableau, Git
- **Interests:** Basketball, Chinese Calligraphy (Multiple nationwide prizes), Wuxia novels, Music