

XU ZHE

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EDUCATION

London School of Economics and Political Science	Master of Science in Financial Statistics	Sept. 2013 – Jul. 2014
The University of Hong Kong	Master of Economics	Aug. 2010 – Jul. 2011
Tsinghua University	Bachelor of Engineering in Electrical Engineering	Aug. 2006 – Jul. 2010

WORK EXPERIENCE

EDGE ANALYTICS *Quantitative Investment Manager* Jan. 2025 – present Hong Kong (Partially Remote)

- Independently developed and deployed a medium-frequency CTA strategy and its fully automated live trading system, covering market data processing, strategy design, historical backtesting, robustness testing, risk management, production deployment and ongoing optimisation. Traded with real capital, the strategy achieved an annualised return of approximately 36% with a Sharpe ratio of 2.35.
- Developed AI agents for investment research using OpenAI LLMs and LangGraph, automating selected parts of the review of financial reports, earnings materials, and structured data across PDF, Word (DOCX), Markdown, and CSV formats. Built repeatable workflows to find relevant information, extract and reconcile key financial metrics, and generate standardized research outputs with source citations, research-date controls, and human approval checkpoints, allowing findings to be reviewed, verified, and reused in investment analysis and quantitative research.

ELIWISE CAPITAL *Quantitative Trader* Feb. 2019 – Dec. 2024 London (Partially Remote)

- Led the research, development, and continuous enhancement of medium-frequency quantitative trading strategies for commodity and digital-asset futures markets, covering strategy design, historical backtesting, live performance evaluation, and the development and production deployment of supporting trading systems.
- Developed a market regime detection and dynamic strategy-switching framework that used real-time market data to identify prevailing conditions and automatically switch among multiple sub-strategies, improving overall robustness and adaptability across different market environments.
- Built and enhanced the quantitative trading system architecture, ingesting real-time data via WebSocket and using Redis Pub/Sub for decoupled communication across data processing, signal generation, order execution and monitoring modules. Applied modular design and multithreading/multiprocessing to support reliable multi-asset strategy execution and improve system scalability and efficiency.
- Deployed and maintained the trading system in a cloud-based production environment. Used Supervisor to enable highly automated operation and implemented monitoring and alerting mechanisms to support stable long-term operation.

CHINA INTERNATIONAL CAPITAL CORPORATION (中金公司) *Associate* Oct. 2016–Dec. 2018 Beijing

- Participated in fund-of-funds investments, primarily targeting leading technology-focused venture capital firms, with responsibilities spanning the full investment lifecycle, including initial screening, investment proposal preparation, due diligence, investment decision-making, transaction execution and post-investment management.
- Conducted systematic due diligence on prospective fund managers, focusing on investment strategies, historical track records, portfolio construction, team structures and governance frameworks. Participated in investment committee discussions and recommended investment decisions and commitment sizes based on due diligence findings.
- Coordinated external counsel and internal legal and compliance teams to ensure transaction structuring and execution complied with internal control and regulatory requirements.

CHINA ASSET MANAGEMENT (华夏基金) *Pension Investment Department* Aug. 2016–Oct. 2016 Beijing

- Assisted in equity research on publicly listed technology companies, supporting the investment decision-making process.

CAPITAL HEALTHCARE GROUP *Associate* Oct. 2014–Mar. 2016 Beijing

- Participated in healthcare equity investments, analysing operational and financial data to support investment evaluation.

FUTURE CAPITAL (明势资本) *Investment Analyst* Mar. 2012–Aug. 2013 Hong Kong / Beijing

- Conducted fundamental research on internet companies, preparing investment memos to support investment assessment.