

ADFW

ABU DHABI FINANCE WEEK

27-30 NOV | 2023

- Venue: ADGM, Abu Dhabi, UAE
- Asset Abu Dhabi GP x LP Programme
27th Nov, 2023
- International Family Office Congress
28th Nov, 2023



EMIRATES
FAMILY OFFICE ASSOCIATION



COLLAB

COLLATE. CONNECT. CREATE.



杭州龙旗科技有限公司

LONGQI SCIENTIFIC INVESTMENT

Longqi Scientific Investment, founded by Dr. Ken ZHU in 2011, stands as one of the premier institutionalized quantitative hedge funds specializing in the China equity market. With offices in Hangzhou, China, and Hong Kong, the company has grown to comprise 56 employees and manages approximately \$1.8 billion in assets as of September 2023.

Distinguished by its core values of honesty, integrity, and fairness, Longqi's primary mission is to extract meaningful alpha from the China equity market for its long-term investors. The company places a strong emphasis on transparency and communication, believing that the quantitative investment strategy should not be a black box for its investors. Longqi boasts a quantitative research team composed of individuals with PhDs and master's degrees from prestigious universities worldwide. This research team accounts for a third of the company's staff and possesses exceptional academic research capabilities.

Longqi's Quantitative Investment Approach revolves around an institutionalized research methodology emphasizing innovation and team collaboration. The company derives all its signals from solid economic hypotheses, avoiding the use of data mining for signal extraction. This approach enhances the stability and long-term effectiveness of its signals. Signals are drawn from a wide range of perspectives, including investor trading behavior, fundamental factors, technical factors, news sentiment, social media, and research reports.

The company's Mid-Horizon Alpha Model serves as its core stock-picking model, utilizing the latest machine learning and A.I. techniques to exploit the non-linear relationship between stock prices and signals. Longqi employs around 1,000 signals in one model, with a library of over 10,000 signals. The objective is to select stocks with the highest expected alpha in the mid-horizon period.

Longqi's entire investment process is fully automated through its proprietary order management system and portfolio management system. From a risk management perspective, the company incorporates all regulatory requirements, firm policies, investment universe limits, and client-imposed constraints into its proprietary risk management system. Traditional compliance methods, including inspections and document reviews, are also part of their risk management arsenal.

The company offers two main fund selections: (i) Long Only Fund (ii) Market Neutral Fund

With its commitment to cutting-edge quantitative strategies, a team of dedicated experts, and a track record of strong returns, Longqi Scientific Investment continues to thrive as a leader in China's equity investment landscape.

ADFW

ABU DHABI FINANCE WEEK

27-30 NOV | 2023

- Venue: ADGM, Abu Dhabi, UAE
- Asset Abu Dhabi GP x LP Programme
27th Nov, 2023
- International Family Office Congress
28th Nov, 2023



EMIRATES
FAMILY OFFICE ASSOCIATION



COLLAB

COLLATE. CONNECT. CREATE.



Xiaokang (Ken) Zhu

Founder | CEO | CIO

Xiaokang (Ken) Zhu, Founder, CEO, and CIO of Longqi Scientific Investment, is a prominent figure in quantitative finance. Leading Longqi, he's transformed it into a pioneering hedge fund in China, managing \$300 million USD with over 10 billion RMB in cumulative assets. With a team of 33 professionals, most holding advanced degrees, Longqi applies quantitative strategies to China's A Share stock market, achieving remarkable returns.

Ken, as Chief Investment Officer, oversees trading and research, emphasizing scientific methodologies and encouraging collaboration. He also manages overall operations. Previously, as Vice President at BlackRock/Barclays Global Investors, he managed hedge fund products, achieving positive returns during the 2008-2009 financial crisis.

With a Ph.D. from Boston University and a B.A. from Wuhan University, Ken's academic and professional achievements have solidified his reputation as a leader in quantitative finance. His dedication to Longqi and its remarkable track record underscores his expertise in the field.



Xiaokang (Ken) Zhu

Managing Director

Andrew K. Y. Leung, an MBA and B. Eng, brings a wealth of financial and management expertise to his career. As a Managing Director at Longqi Scientific (Hong Kong) Limited from 2016 to 2019, he successfully established two Cayman Master-Feeder funds and marketed them to overseas institutional investors. Andrew managed the daily operations of the HK office and acted as the sole Type 9 Responsible Officer.

His role at Prestige Asset Management Limited saw him as a Portfolio Manager (Managing Director), overseeing daily operations and acting as the sole Type 4, 9 Responsible Officer. He excelled in portfolio management, fund operation, business development, and fund distribution for two Cayman FoHFs, and even traveled to New York for interviews with major global hedge funds.

Throughout his career, he's demonstrated a deep understanding of the financial industry and extensive experience in portfolio management and research analysis, and he holds a diverse educational background with an MBA from The Hong Kong University of Science & Technology and a Bachelor of Engineering from The Chinese University of Hong Kong. Andrew's extensive knowledge and experience make him a valuable asset in the finance and investment sector.