

To whom it may concern,

My name is Chen Yuechi, a final-year Master's Programme student majoring in Financial Engineering at Nanyang Technological University. I am interested in pursuing a (part-time) internship as a Quantitative Trading and Operations Analyst Intern at your firm, and have enclosed my resume and background information below.

I have a solid foundation in professional knowledge, strong learning abilities, and independent thinking. My abilities have been honed through previous experience such as approximately one year of internship in the field of quant trading and research (derivatives strategy construction, interactive interface development, data analysis, stress testing, etc.), as well as through research experience in machine learning (working paper, MIT Winter Camp) and participation in competitions (WorldQuant Brain Consultant in Singapore, MCM). My two internships at market-making department left a lasting impression, where I conducted research on both exchange-traded and OTC derivatives. I developed arbitrage strategies based on inter-month spreads, engaged in volatility trading, modeled implied volatility surfaces, and managed positions using the Greeks while constructing various options portfolios. My primary interests lie in further exploring various financial instruments.

My strengths lie in my mathematical and problem-solving skills, which I utilize in strategy design, model building, problem analysis, and product development. I take pleasure in leveraging programming to build models and transform abstract problems into tangible solutions. I am highly passionate about exploring and learning in the fields of derivatives trading, quantitative research, and risk management. Moreover, I thrive in the competitive and intense atmosphere of the trading floor, where I enjoy feeling the dynamic fluctuations of the market, identifying mispricing and capturing arbitrage opportunities leveraging financial instruments. In terms of my personality, I approach all tasks with diligence and attention to detail, excel in communication, and am eager to solve problems, and negotiate with clients, sales teams, and other traders, while maintaining strong partnerships and relationships. I am proactive in my learning and resilient under pressure, confident that I can quickly adapt to relevant roles and progressively take on more challenging responsibilities.

AVM's prestigious reputation globally as one of the leading and largest financial institutions in the world is truly remarkable. The company's insightful trading strategies, innovative approaches, comprehensive customised services and efficient market operations have attracted top finance professionals from around the world. Meeting like-minded peers and boosting personal growth are equally appealing. I am confident that the challenges I encounter will boost my personal development.

I'd welcome an opportunity to discuss my qualifications with you and learn more about AVM at your earliest convenience. I truly appreciate the chance to learn from your brilliant minds and make meaningful contributions. Thanks so much for further consideration.

Regards,

Chen Yuechi

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