YEONG ZANN SEOW (IAN)

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EDUCATION

PRINCETON UNIVERSITY, Master in Finance **Expected 2014**
Anticipated Coursework: Modern Regression and Applied Time Series, Asset Pricing, Financial Econometrics, Statistical Analysis of Large Financial Datasets, Behavioral Finance

CARNEGIE MELLON UNIVERSITY, BSc in Computer Science and Economics **2000-2003**
Magna cum Laude. Dean's List 2000, 2002.

WORK EXPERIENCE

QUANTEDGE CAPITAL, Quantitative Research, Singapore **Apr 2012 - Current**
Quantedge is a Quantitative Fund (AUM 390M) with an annualized return of > 30% since inception in 2006
Research and implement proprietary Quantitative-based Trading Strategies
Developing and deploying Position Management & Execution Algorithms over a trading universe of > 90 products
In charge of the IT Infra Setup for Quantedge's new office in NYC and upgrading the existing IT Infrastructure for the main HQ in Singapore

PILGRIM PARTNERS ASIA LIMITED, Senior Portfolio Manager, Singapore **Oct 2011 - Mar 2012**
Pilgrim is a new Hedge Fund start up in Singapore founded by Albert Ee (MD Asia, Millennium Partners)
Developed firm's Java-based FIX Engine with connectivity to various counterparties (DB, Citi, UBS, Barclays etc.)
Developed firm's automated Trading Systems, incorporating inputs and strategies from the Head Trader

ASIA GENESIS ASSET MANAGEMENT, Systems Trading Strategist, Singapore **Oct 2008 - Sep 2011**
Asia Genesis is a Global Macro Hedge Fund (AUM 760M) with an annualized return of 18.7% over a period of 10 years
Researched and implemented Quantitative Trading Strategies on a global macro portfolio consisting of G7 FX, Equity Index Futures and NYMEX Commodity Futures. Focus was on statistical studies on financial cycles.

GIC ASSET MANAGEMENT, Investment Manager, Singapore **Jul 2006 - Sep 2008**
GIC is the world's third largest Sovereign Wealth Fund (AUM > 330BN) established in 1981 to manage Singapore's reserves
Managed a FX portfolio consisting of 19 quantitative models (including G7 FX, EM FX, Asian FX and FX Options), based on various quantitative and statistical studies. Was the quant team's lead programmer. Portfolio consisted of global-macro, carry, valuation, correlation, trend-following, volatility and econometric models. Portfolio achieved good performance results throughout the credit crisis and subsequent recovery.

PORT OF SINGAPORE AUTHORITY, Senior Management Associate, Singapore **Jul 2005 - Jul 2006**
PORT OF SINGAPORE AUTHORITY, Management Associate, Singapore **Jul 2003 - Jul 2005**
Programme Manager (Assistant to Head IT, PSA) responsible for overseeing the schedules and budgets of all major IT Development projects in PSA
Project and Technical Lead for the development of an in-house leave management system
Software Developer for an in-house Enterprise Resource Planning System.

SKILLS

Platforms & Software: QUICKFIX/J, Bloomberg API, FXAll, Wealth-lab, Axioma, Clarifi, Thomson Financials, Factset, Reuters, MQL
Programming Languages: Java (J2EE), C++, C, R, Perl, VB, VBA, Object Pascal, WScript
Database Related: mySQL, Stored Procedures, Sybase, Flat Files