LE HOANG **VAN**

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EDUCATION

National University of Singapore (NUS) *Class of 2016*
Bachelor of Science in Quantitative Finance; Double Major in Statistics

- Cumulative GPA: 4.4/5.0
- Graduated Honours with Distinction, Dean's List
- Relevant Coursework: Simulation, Mathematical Statistics, Linear Algebra, Regression Analysis

WORK EXPERIENCE

TauRx Pharmaceuticals Ltd. **Singapore**
Financial Planning and Analysis (FPNA) Executive *Sep 2016 – present*

- Formulating annual operating budgets and monthly forecasts, and tracking company expenses for budget exceeding $50M
- Conducting user acceptance testing (UAT) on the budget management system and triaging application defects with developers
- Training and supervising 2 new interns, ensuring they maintain fastidious attention to detail

Commerzbank AG **Singapore**
Structured Credit Trading *Jun 2016 – Sep 2016*

- Built daily swap curves for valuation and risk management of fixed-income portfolios based on LIBOR and forward rate agreements (FRAs)
- Designed Excel spreadsheets with VBA that fetch live price data from Bloomberg to monitor positions and track daily P&L
- Collaborated with Credit Risk & Market Risk to track trading exposure to help keep business within the framework
- Discussed trade ideas at weekly trader meetings that were generated based on analysis of current risk and market outlook

PROJECTS

Honours Thesis **Singapore**
Systemic Risk in European Banking System *Aug 2015 – May 2016*

- Wrote R functions to estimate *VaR* and *CoVaR* risk measures from historical stock prices of major European banks using parametric method (GARCH)

Independent Projects – Online Coursework

- *Optimal Exchange-Traded Fund (ETF) Portfolio*: Created interactive dashboard in R to implement modern portfolio theory to select the minimum variance portfolio from a pool of U.S. ETFs.
- *Option Pricing Library*: Wrote Matlab functions to compute prices of various types of equity option (European/American, vanilla/exotic) using numerical methods (Monte Carlo simulation, finite difference approximation)
- *Stock Explorer*: Designed interactive tool to visualize stock price movement and perform technical analysis (Bollinger bands, moving average)

ADDITIONAL INFORMATION

Languages:	Fluent in English and Vietnamese
Programming:	C++, R, SQL, VBA, Python
Tools & Applications:	Bloomberg, Word, Excel, Outlook, Matlab, SAS, SPSS
Awards:	BNP Paribas Ace Manager Case Competition 2015 (top 2% globally; third in NUS)