CHIA JUN XIAN EDMUND

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EDUCATION

SINGAPORE MANAGEMENT UNIVERSITY **Aug 2023 - Jun 2025**
Master of Science in Quantitative Finance (Part-Time)
- Current GPA: 4.0/4.0; Deans List
- Courses: Portfolio Management, Market Microstructure and Algorithmic Trading, Risk Analysis, Stochastic Modeling, Derivatives, Asset Pricing, Fixed Income Analysis

SINGAPORE MANAGEMENT UNIVERSITY **Aug 2019 - May 2023**
Bachelor of Accountancy (Accounting Data and Analytics)
- Summa Cum Laude, Highest Distinction
- Dean's List AY2020/2021 and AY2021/2022

EXPERIENCE

GIC Private Limited – Singapore **Jan 2025 – Present**
Risk Analyst
- Produced timely and accurate reports on total portfolio performance, exposure, and risk, ensuring data integrity through rigorous validation checks
- Developed, validated, and maintained data layers and dashboards that form the foundation for comprehensive portfolio analytics
- Automated data retrieval and quality checks, reducing routine business-as-usual (BAU) verification tasks by 50%
- Identified and improved analytical methodologies, leading to consistently accurate performance reporting.

PIVOT FINTECH – Singapore **Jan 2024 – Dec 2024**
Quantitative Analyst
- Researched and backtested volatility-based index strategy, achieving 10-year Sharpe ratio of 1.35 vs 1.13 benchmark
- Managed five algorithm-driven portfolios, ensuring alignment with asset allocation goals and optimizing performance
- Developed Plotly Dash applications for portfolio management, featuring performance tracking, returns and risk attribution, and rebalancing, enhancing investment decision making
- Introduced low-risk money market products, resulting in an Assets Under Management (AUM) increase of SGD500k
- Refactored Asset Allocation Algorithm from pandas to polars, boosting execution speed by 10x
- Streamlined trade lifecycle management via automated workflows for cash reconciliation, position management, and corporate actions, doubling operational efficiency

MARINA BAY SANDS – Singapore **Jan 2023 – Dec 2023**
Associate Analyst, Casino Analytics and Optimisation (May 2023 - Dec 2023)
- Analyzed patron and asset volatility, simulated betting behavior, estimated payout probability, and quantified max exposure
- Recommended game mix and policy changes for 2,000+ slot machines to optimize occupancy
- Trained XGBoost classification model (81% Recall) to predict game performance and identify key performance factors
- Automated metric reporting – jackpots, daily performance, betting behavior

Intern, Casino Analytics and Optimisation (Jan 2023 - May 2023)
- Developed Tableau Casino floor heatmaps to track and visualize slots and tables' performance and patron movements

PERSONAL PROJECTS

Strategy Backtester **Jul 2024 - Jul 2024**
Python-based Double Bollinger Bands Backtester https://tinyurl.com/32umstcn
- Backtesting framework built on Polars that incorporates data extraction, indicator calculation, and performance evaluation

2025 IMC Global Trading Challenge **Apr 2025 - Apr 2025**
Python-based Trading Challenge (Top 3.5%) https://tinyurl.com/mjjxvnpy
- Strategies used include market making, exchange arbitrage, ETF arbitrage, pairs trading, options trading

Portfolio Construction **Jan 2022 - Apr 2022**
Value Investing Strategy
- Formulated python long-only small-cap value portfolio benchmarked against Russell 2000, yielding 0.64 sharpe ratio
- Portfolio selection criteria include accounting ratios, logistic regression, and independent and nested sorting

ADDITIONAL

- Technical Skills: Python, R, SQL, Tableau, PowerBI, Alteryx, Power Automate
- Certifications: Passed FRM part 1 & 2, Tableau Desktop Specialist, CMFAS Module 3 - Rules & Regulations for Fund Management
- Language Skills: English (Business Professional), Mandarin (Native)