LIM EN QUAN

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EDUCATION

London School of Economics and Political Science *London*
MSc Statistics (Financial Statistics) *Sep 2024 – Jun 2025*

Nanyang Technological University *Singapore*
B.A. Economics *Aug 2019 – Dec 2022*
Grade: First Class Honours

CFA Institute
Passed CFA Level 2 Exam

SKILLS

- **Languages:** English (Native), Chinese-Mandarin (Native)
- **Technical Skills:** Programming, Applied Statistics, Probability Theory, Machine Learning, Time Series Analysis
  - Python – skilled and demonstrated proficiency in programming with large-scale financial dataset
    - Pandas, NumPy, SciPy, Statsmodels, CVXPY, IPyWidgets, xlwings
    - Quantitative methods (Forecasting, optimization techniques, data visualization, statistical analysis)
    - Development of EQD Pricing tools and UI (using in-house library)
  - R (Programming Language)
  - Machine Learning: Bagging, Boosting, Neural Network, Principal Component Analysis, Time-Series Forecasting, Regularization, econometrics modelling
  - Familiarity with equity derivatives market, including listed options, futures, variance swaps
  - Working knowledge of options greeks and strategies and volatility surface

WORK EXPERIENCE

Societe Generale Corporate and Investment Banking
Equity Derivatives Trading Graduate Trainee *Oct 2023 – Sept 2024*
- Asia Stock Indices Flow Trading – Index options and vanilla variance swaps
- Engineered and developed pricing tools for equity options and var swaps using in-house library for back testing and structuring purposes
- Development and integration of trading tools and analytics focusing on volatility trading space and vol data
- Developed volatility surface heatmap and implemented volatility interpolation using cubic spline methods
- Monitored volatility marks and risk management systems to identify and address book deformations, ensuring robust risk control
- Led the optimization and migration of legacy Excel-based trading tools to Python, significantly boosting tool efficiency and reliability
- Supported senior traders in pricing light exotic products and managing daily trading operations
- Provide indicative pricing for flow structuring team and assist with ideas generation
- Collaborated with the quant pricing services team to deepen expertise in the in-house pricing library
- Establishing a healthy relationship with sales to understand client requests and flows

Societe Generale Corporate and Investment Banking
Quantitative Research Graduate Trainee *Oct 2022 – Oct 2023*
- Equity Factor Modelling and Factor Construction
- Implementation and execution of optimization of trading strategies using CVXPY and CVXOPT
- Assist with researching on Quantitative Investment Strategies (QIS) and creating marketing materials for QIS products
- Developing and maintaining quantitative tools and statistical models for analyzing and forecasting asset markets
- Research and back testing of trading strategies e.g. volatility targeting strategy on equity factors
- Implementation of econometrics modelling with machine learning techniques (Principal Component Analysis & LASSO) for monthly research reports