

LIM EN QUAN

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EDUCATION

London School of Economics and Political Science

MSc Statistics (Financial Statistics)

London

Sep 2024 – Jun 2025

Nanyang Technological University

B.A. Economics

Grade: First Class Honours

Singapore

Aug 2019 – Dec 2022

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
 - Development of EQD Pricing tools and UI (using in-house library)
 - Machine Learning: Bayesian Statistics, Principal Component Analysis, Time-Series Forecasting, Econometrics modelling, Tree Based ML Algorithms
 - Algorithms: Random Forest, XGBoost, Neural Networks (CNN, RNN, LSTM), SVM, PCA, k-means
 - R (Programming Language)
 - Derivatives & Structured Products: Index construction (MSCI), ETF mechanics, thematic baskets, options Greeks, volatility surface and systematic trading strategies

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

Global Research Graduate Trainee

Oct 2022 – Oct 2023

- Assist with econometrics modelling for monthly and thematic research reports using machine learning techniques (Principal Component Analysis & LASSO regression)
- Assist EM macro strategist with tracking ASEAN economies (Singapore & Thailand) macro news and data and assist with modelling for research reports
- Implementation and execution of optimization of trading strategies using CVXPY and CVXOPT Asian D1 team
- Equity Factor Modelling and Factor Construction
- 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