IVAN CHAN

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EDUCATION

Imperial College London London, United Kingdom
BEng (Hons) Electrical & Electronic Engineering October 2011 – June 2014
1st Class Honours, Engineering Dean's List 2011/2012

WORK EXPERIENCES

Quantlab Financial LLC Singapore
Quantitative Trader September 2021 - Present

- Live coverage of high frequency algorithmic trading in APAC exchanges for single stocks and index futures
- Apply risk management in the design and implementation of new quantitative trading strategies and optimization of existing strategies
- Develop real-time risk monitoring, performance visualisation and allocation tools to aid in strategy maintenance

J.P. Morgan London, United Kingdom
Vice President, Delta One Systematic Trading April 2020 – August 2021

- Quantitative trader on the Delta One team, systematically trading ETFs, single stocks and futures across global exchanges
- Daily monitoring of market conditions to risk-manage strategies and to optimise existing signals and trading strategies
- High frequency basis trading (stocks versus futures) and mid frequency single stocks long / short strategies
- Experience includes mean reversion, momentum and alternative factor-based models, involved in full strategy lifecycle

J.P. Morgan Asset Management London, United Kingdom
Associate, Quantitative Research / Strategist April 2018 – April 2020

- Quantitative researcher on the multi-asset funds team, focusing on systematic global macro and active asset allocation strategies
- Research on tactical asset allocation and signal generation using factor models and modern data science techniques
- Developed and maintained a Python research environment for rapidly prototyping and back-testing systematic signals

Credit Suisse Hong Kong
Analyst, Quantitative Research / Strategist April 2017 – December 2017

- Quantitative strategist on the Global Markets Program Trading desk, focusing on index reconstitution trades for buy-side clients
- Modelled index constituent forecasts and rebalances on major equity indices, special situations and their effects on index flows
- Major index providers covered are MSCI, FTSE, Hang Seng, ASX and TOPIX

Morgan Stanley London, United Kingdom
Analyst, Quantitative Research / Strategist January 2015 – March 2017

- Researched and developed quantitative investment strategies, focusing on factor-based models in cash equities and cross asset futures
- Efficiently capture systematic risk premia such as trend-following, carry, value and momentum across asset classes
- Structured bespoke investment solutions for large institutional clients and was involved in live trade mandates of over 2bn USD
- Built portfolios using optimization as well as unsupervised machine learning techniques to minimise risk and drawdowns

Quadrature Capital LLP (Intern) London, United Kingdom
Summer Quantitative Trading Intern June 2014 – September 2014

- Researched into limit order book data, market microstructure and systematic order placement strategies in NASDAQ equities
- Utilised statistical techniques to create limit order arrival predictors from historical tick data feeds
- Generated high frequency trading ideas in single stocks, designed event-studies and back tested the strategies

Goldman Sachs (Intern) London, United Kingdom
Summer Technical Analyst, FICC Global Credit Technology June 2013 – August 2013

- Spent 10 weeks on the summer training program, focusing on Java/Slang development for fixed income trading applications
- Designed and implemented a usage logging tool which tracks a trader's actions and performed analysis on his behaviour
- Generated reports based on these actions and provided room for automated trade reporting and enhanced feature migration

SKILLS, AWARDS & ACTIVITIES

Language Skills: Fluent in English and Mandarin Chinese
Computer Skills: Python, MATLAB, KDB/Q, Docker, Cloud Infrastructure (AWS)
Awards: Singapore Edusave Scholarship (2002 – 2008), Farnell Prize (2012), BP Prize for Control Engineering (2013)