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 (Top 10%)

WORK EXPERIENCES

Quantlab Financial LLC — Singapore
Quantitative Trader — September 2021 - Present

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

J.P. Morgan — London, United Kingdom
Vice President, 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 optimize 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 global tactical asset allocation, with a focus on signal generation using traditional factor models and 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
- Modelled index constituent forecasts and rebalances on major equity indices, special situations and their effects on index money flows
- Major index providers covered are MSCI, FTSE, Hang Seng, ASX and TOPIX, with a focus on regional indices

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 risk premia such as trend-following, carry, value and momentum across asset classes using systematic models
- 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 minimize risk and drawdowns

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

- Researched into high-frequency limit order books, micro market structure and systematic trading strategies in NASDAQ equities.
- Utilized statistical techniques in order to create robust limit order arrival predictors from historical tick data feeds
- Generated high frequency market-making ideas in single stocks, designed efficient implementation algorithms 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
Relevant Coursework: Digital Signal Processing, Linear Time Series Analysis, Computer Architecture, Engineering Mathematics
Computer Skills: MATLAB, Python, KDB/Q, JavaScript, Cloud Infrastructure (AWS)
Awards: Singapore Edusave Scholarship (2002 – 2008), Farnell Prize (2012), BP Prize for Control Engineering (2013)