CHEN YEW YEN IAN

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EDUCATION

Singapore Management University   **Aug 2021 – May 2025**
- Bachelor of Business Management with a major in Quantitative Finance (3.43/4.0 GPA)
- Teaching Assistant for FNCE6066 Financial Data Science from Apr 2023 to Jun 2023
- A+ for COR-IS1704 Computational Thinking & Programming (Aug 2024 to Dec 2024)

University of Leeds   **May 2024 – July 2024**
- Summer Exchange Programme

Hwa Chong Institution (Junior College)   **Jan 2017 – Dec 2018**

PROFESSIONAL EXPERIENCE

AT Capital   **Jan 2025 – Apr 2025**
Quantitative Investments Intern
- Designed & deployed a daily automated volatility screener, identifying and ranking the top 5 equities with High IV Rank relative to SPY and their respective sectors for options selling, reducing manual analysis by 15 hrs/week.
- Designed and backtested a weekly put/call credit spread strategy using IV Rank (vs. market/sector) to identify overpriced volatility and RSI/BB/Beta Adjusted Performance for directional bias, achieving 83% win rate, generating ~$80 credit while risking $500 each trade, with an expected value of $31 per trade.

Singapore Exchange (SGX)   **July 2023 – Dec 2023**
Index Research Intern
- Automated creation of factsheets for 130+ iEdge indices using Python, reducing preparation time by 80%, ensuring up-to-date information for clients and stakeholders monthly.
- Implemented rebalancing algorithms for SGX's benchmark indices tracked by ETFs with over S$400 million AUM, ensuring accurate, timely index updates based on index methodology.
- Integrated backtesting algorithms with in-house AWS solutions to deliver daily EOD index prices, automating data distribution.
- Built a dashboard to organise and present data for SGX index ETFs, facilitating faster, more accurate decision-making for the internal team.

Kredens Capital Management   **May 2023 – June 2023**
Quantitative Analyst Intern
- Researched and backtested trend-following trading strategies to enhance profitability by varying lookback periods for cross-sectional momentum and time series momentum strategies, identifying strategies with Sharpe 1 – 1.5.
- Created investor pitch decks detailing fund performance, presenting key financial metrics to support fundraising and engagement.
- Automated forex data download and cleaning processes via Python scripts using selenium, reducing data preparation time by 50%, increasing data reliability, and accelerating analysis for improved decision-making.

ACADEMIC PROJECTS

Volatility-Based Trading Strategy
- Developed a volatility forecast model for next day (t+1) to guide trading decisions, achieving 11.36% annualized returns and a 67.4% win rate, enhancing profitability through calculated risk assessment.

INDEPENDENT PROJECTS

SPY Overnight Options Strategy
- Developed and deployed an algorithmic trading strategy using an ARIMAX model to predict SPY returns based on sector performance, automating trade execution with a scheduled workflow to buy and sell 1DTE ATM options.
- Built an asynchronous database system with live data integration using SQLite3 and Databento, optimising the strategy through backtesting with a 40-day rolling window for consistent performance.

Statistic Arbitrage Strategy on Cryptocurrencies
- Developed and implemented a pairs trading strategy by identifying pairs with mean-reverting properties, leveraging stationarity tests and z-scores to inform entry and exit points.

CO-CURRICULAR ACTIVITIES & COMMUNITY SERVICE

EYE Investment Club   **Aug 2021 – May 2022**
Technical Analyst
- Led bottom-up fundamental research into markets, industry trends, and investment opportunities, identifying high-potential stocks for club consideration.
- Utilised Excel to analyse statistics and trends for backtesting investment hypotheses, improving the reliability of investment predictions.
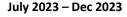
SKILLS

Computer: Python, SQL, AWS, Bloomberg Terminal, Capital IQ, Proficient in Microsoft Suite

Language Fluency: Effective in both English and Mandarin

QUALIFICATIONS

Advanced Google Data Analytics Certificate   **June 2023**
Akuna Capital Options 101 & 201 Course   **April 2025**

Website: https://thunderalgo.substack.com/ | https://thunderalgo.com | https://github.com/thunderscarf |
Interests: Systematic Trading