Benjamin Ee

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EDUCATION

• Aug ’08 - Jun’13: **PhD in Finance, Fuqua School of Business, Duke University**
- Focusing on Empirical Corporate Finance with Prof. John Graham, Manju Puri, David Robinson, Alon Brav and Sharon Belezon (defended in May 2013, awarded in Oct 2013).

• Aug ’03 - May'04: **Cornell University, Graduate School,** Master of Engineering, Computer Science
- PhD coursework in Algorithms Design & Computational Game Theory with Prof. Eva Tardos

• Aug ’00 - Dec’03: **Cornell University, College of Arts and Sciences**
- Bachelor of Arts, Double Major in Computer Science & Economics, GPA: *3.92 out of 4.3*

POST PHD EXPERIENCE[1]

•**OUE Limited (June 2018[2] to current),** VP, Investment (“**Prop Trader**”)
•Using daily pnl over GMV: **Sharpe ratio 2.97**, max drawdown 1.69%, 7.19% annualized returns (31 Dec 2019)

•**Haafor,** L/S market neutral hedge fund using Schonfeld Group platform (“**Quantitative Alpha Researcher**”)
•Haafor Korea (Jan to Nov 2017): Authored **equity market neutral strategies**
•Haafor SG (Jan to Nov 2017): Coordinated launch of live trading **with > USD$200m GMV, and subsequent upsizing through USD$500m GMV**
•Haafor Korea (Dec ‘17 to Oct 2019): Consultant, maintain previously written strategies, **develop additional strategies**
•Overall: (Out of sample information ratio / in sample information ratio) 0.4 to 0.9 for various categories of long history strategies, portfolio daily annualized **Sharpe ratio > 4.0**, average daily turnover around 25%, with approximate range of 4% to 200%.

•**Nuvest Capital Pte Ltd,** Portfolio Manager, Oct 2015 to Jan 2017, statistical and merger arbitrage.
•Wrote “from scratch” stat arb backtesting and automated trade routing software in Java. Dataset(s) mainly BBG API
•Merger arbitrage strategy performed **17% over GMV** at high sharpe

•**WorldQuant LLC,** Quantitative Researcher, Aug 2014 to Oct 2015 (including gardening leave)
•Equity market neutral strategies in DM based on price-volume, corporate finance and other signals
•Portfolio construction combining multiple equity market neutral signals
•Internally ranked top in cohort for rankings on strategy originality and correlation

•**McKinsey & Co,** Associate, Corporate Finance & Strategy Practice, July 2013 – Aug 2014
•Pre market scans and post merger integration for inorganic growth scenarios (financial and strategic sponsors)
•International expansion, product strategy and capability development for organic growth strategies

SKILLS & CERTIFICATIONS

•**Programming:** C++ (WorldQuant), Python (Haafor), Java (other roles);
•**Econometrics:** Time Series (ARIMA), Panel, **Machine Learning:** Some ensemble techniques
•Passed **Chartered Financial Analyst (CFA)** Level Three examination in mid-2006

SCHOLARSHIP & AWARDS

• Adjunct Professor of Finance, Singapore Management University, 2018, 2019
• American Finance Association Annual Meeting Doctoral Student Award (2012)
• Duke University Doctoral Student Fellowship (2008 – 2013)
• Singapore Public Service Commission Overseas Merit Scholarship, 2000

HOBBIES

• Science fiction (e.g. Arthur C Clarke, Asimov); just started Heinlein. Like to write sci-fi short stories some day

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[1] Pre PhD: 2004 to 2006, Singapore Armed Forces (SAF), military service. Senior Research Economist at Singapore Ministry of National Development 2006 to 2008.
[2] In 1H 2018, I onboarded at Swiss Asia Financial Services because OUE initially wanted allocation to be managed there; they preferred prop trading format subsequently