Name : Thomas Szu Lun LEE

Residence : Hong Kong

Nationality : Hong Kong Permanent Resident

Availability : Immediately available

##### **Experience Highlight**

* Extensive product expertise on cash equities, equity derivatives and FX products, both in operational workflow and valuation
* Academic acquaintance on fixed income and credit products
* Familiar in transaction cycle and reporting requirement in multiple Asia markets
* Hands on experience on settlement cycle from trading desk to clearing house matching
* Solid understanding of risk based Greeks and knowledge on numerical and tree approach on derivative pricing methodology, including the Vanna-volga method.
* Excellent Programming ability in VBA, C++; with application experience on Monte Carlo simulation
* Experienced financial auditor able to work under pressure to meet tight deadlines, and with ability to interact with personnel at all levels
* Strong analytical skill and a fast learner, with ability in quickly diagnosing problems and arriving at solutions
* Motivation

To pursue a career as valuation and risk specialist with solid understanding on across the board asset classes and to develop expertise in risk management techniques, where my strength in quantitative mathematics and computer program modeling ability can be put into full use

##### **Computer Literacy**

Database: MS SQL, MS Access

Programming: C++, VBA, SQL, Python

Application: Omega TradeStation, Bloomberg, Matlab,

Beauchamp Fund Manager, Eze Castle OMS

Languages: English, Cantonese and Mandarin

##### **Academic and Professional Qualifications**

2008 **City University of Hong Kong**

**MSc in Financial Engineering (with Distinction)**

Research Topics: Carbon Credit Market, Liquidity Crisis

Technical Coverage: Stochastic calculus, PDE, Trinomial Tree pricing model,

Short-rate model simulation, Monte Carlo pricing model

1997 **Imperial College of Science, Technology and Medicine, London, U.K.**

**MSc in Computing Science**

Dissertation Topic: Genetic Algorithm

Modules: Database, Simulation System, Object Oriental Design and Programming

Commercial System development in C++

1996 **Lancaster University, U.K.**

**BA in Accounting & Finance (First Class Honour)**

Minor in Operational Research

Membership:

**Financial Risk Manager (FRM)**

Global Association of Risk Professionals

**Qualified Accountant**

The Association of Chartered Certified Accountant (ACCA)

The Hong Kong Institute of Certified Public Accountants (HKIPCA)

##### **Career History**

Aug 2006–Jun 2017

**Ward Ferry Management Limited, Hong Kong**

**Operations Manager**

Hedge Fund Management Company

* Supervise a team of four for operational and product control functions for the funds/accounts
* Daily coverage over front-to-back progress from trade capturing, settlements, reconciliations and corporate actions events with Prime brokers and Custodians
* Risk-based Margin monitoring and multi-currency cash surplus/deficit management for minimizing counterparty risk
* Exposure, Leverage and Liquidity Reporting on the Portfolio
* Performance attribution analysis by sector, markets and etc.
* Ensure level of accuracy for regular reporting to clients and investors
* Spreadsheet modeling and development for VaR, Stress Test and Sensitive Test
* Address valuation issue of unlisted and/or illiquid securities
* Internal process review and control points installation to minimize operational risk
* Developed and ongoing maintenance of VBA driven templates for automation of reports and NAV generation processes
* Coordinate with IT and internal users for System Implementation and UAT on new system or version upgrade
* Review and verify monthly fund valuation prepared by fund administrator subject to series accounting and equalization accounting
* Liaise with external auditor and regulatory authority for financial statement preparation and other due diligence review
* Assist in the calculations and confirmation of Passive foreign investment company (PFIC) statements for US investors with external tax consultant

Dec 2005 - Aug 2006

**Arrow Asia Pacific Limited, Hong Kong**

**Financial Analyst**, Regional Consolidation and Reporting

Global Electronic Components Distributor

* Compilation of Management & Statistics Report and investigation of Budgetary Variance
* System Cost Centre Maintenance
* Reporting template development with VBA in MS Excel

Sept 2001 – Jan 2005

**Deloitte Touche Tohmatsu, Hong Kong**

**Senior Accountant**, Advisory & Assurance

* Assessed the effectiveness of Internal Controls and Financial Operation Procedures
* Documentation and Evaluation with reference to Sarbanes-Oxley Act requirement.
* Utilize Analytical Review technique to target discrepancy or abnormality for investigation.

Apr 2001– Aug 2001

**China Investment Limited, Hong Kong**

**Investment Analyst**

Venture Capital Advisory/Consultancy

* Technological Assessment on potential B2B and B2C application development.
* Commercial Diligence on ITT sector projects and propositions

Jul 2000 – Feb 2001

**SiteGeist Limited., London, U.K.**

**System Development Officer**

Equity Research House

* Conduct research focused on FTSE 100 and Deutsche BorseNeuerMarkt equities based on Relative Strength Index (RSI), Moving Average Convergence/Divergence etc.
* Technical analysis automation development based on Omega TradeStation and MS Visual Basic for intuitive graphical presentation.
* ASP platform development supported with MS SQL for in-house content management system.