Spencer Ng

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EXPERIENCE

Portfolio and Treasury, WorldQuant *May 23 – Current*

- Position and price reconciliation with various prime brokerages and the back-office ops team.
- Provide analysis of execution and financing costs with various PBs for strategies. Automated report to understand fillrates across various strategies and PBs. Provided central execution processing for equity and macro trades (FX and Futures).
- Creating tools for automation of price correction, booking of otc and rolling trades into internal trading systems.
- Facilitated the execution of trading setup infrastructure for India Trading and provided distribution channels for various portfolio managers to trade in the new market while maintaining restriction list to respect firm's position limits.
- Participated in daily operations/support to facilitate continuous systematic trading, cash management, corporate action events, and locate inventory services (in SBL/Non SBL markets).
- Maintained Portfolio Management Software GUI to report live pnl, risk & execution metrices and GMV information.
- Execute FX hedging of portfolios that have exposure in Asia currency (ndf and forward) and help in IMM contract rolling.

- **Internal Website Development (Python and SQL):**
  - Developed and deployed front/backend web applications with Python for in-house operational and analytical needs.
  - Developed Trade Booking application to streamline and automate booking of trades for different asset classes for internal order and execution management system.
  - Developed a centralized dashboard integrating fill rates, financing, inventory, locates, trades, and commission data.
  - Developed systematic alerting on trade capture monitoring for start of day and intraday trading by highlighting positions with cax events and potential market moves or spikes.
  - PnL UI to automate daily, monthly, and quarterly pnl reconciliations involving markdowns and financing recon for Joint venture products and CORE traders.

Global Credit Portfolio Management, Credit Suisse *Aug 22 – Apr 2023*

- Evaluated ISDA terms of contracts for OTC swap derivatives products like CDS that are used in hedging of credit portfolios.
- Bootstrapping and curve construction for credit derivative products to evaluate CVA, DVA hedging profiles.
- Conducted deep dives on concentration risk and counterparty risk for different financial products (Collar Derivatives, ABS, Lombard, Revolver and term loans) with a high concentration of single names and their downside playbooks.
- Monitor new/developing risk trends and tail-risk events that impact credit portfolios to ensure shortfalls are covered and properly hedged in a downside scenario.

Data Analyst Intern, Cubist Systematic, Point 72 *Aug 21 – Dec 21*

- Developed automation parsing and scraping scripts in Python to gather information from websites/API/SFTP and load it into in-house databases using the ETL framework.
- Maintained an in-house IPO dataset for NASDAQ and Japan Exchange Group by updating current scripts and monitoring scripts.

Education

National University Of Singapore (NUS) *Aug 18 – May 2022*

Honours Bachelor of Science Applied Mathematics and second Major in Economics

- Dean List Recipient, 4.5\5 **(First Class Honors)**

Skillsets

Languages English · Mandarin

Technology Words · PowerPoint · Excel · Python · SQL · Linux (shell scripting)

Citizenship Singapore Citizen