Spencer Ng

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https://github.com/Endurance7656a897/

Technical Skillsets

Language English · Mandarin
Programming Python · mySQL · R · Matlab · Excel/VBA (Macros)
Tech Stack Pandas · Bloomberg API (SFTP/Excel)· Beautiful Soup · Selenium · tkinter · Plotly · Dash · Tensorflow

Projects and Competitions

Competitions:

- Participated in Google Hash Code 2021 (Algorithm was in top 25 in Asia at the closing run)
- Competed in Citadel Terminal Correlation One competition
- Participated in Credit Suisse Asia Pacific Investment Challenge 2021 in Sales and Trading

Personal Projects:

- Created automated workflow for datasets from various websites parsing, cleaning data and loading into my own database using docker, flask and SQL
- Currently tracking and updating my long-term portfolio investments that includes Singapore, China, and America equity Focused on deploying capital to ETF within the next few quarters if macro environment improves
- Exploring my own trading strategies using index/pair arbitrage and ETF trading strategies and back testing hem for short-term trading opportunities. Learning more about creation/redemption process and different ETP.

EXPERIENCE

Global Credit Portfolio Management, Credit Suisse *Aug 22 – present*

- Interacted with front office and credit managers to do a deep dive on concentration risk of Alibaba collateral in the bank from loan products, derivative financing positions and forward contracts from different counterparties
- Generate and communicated about reports and updates of credit exposure and concentration of Asia portfolio of different lines of business (IB and WM) for regulators and global chief risk group for crisis management
- Wrote and deployed a tkinter-GUI in python to automate collection of data from Bloomberg to generate reports

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

- Subject Matter Expert (SME) research project on SPAC; presented to senior management research findings and indicators that generated signals between different datasets to help quant traders develop alpha algorithms
- Wrote automation parsing and scarping scripts in python to gather information from websites and load into in-house databases using ETL framework. Troubleshoot and communicated in-house datasets to portfolio managers
- Built automated monitoring and logging procedures and scripts to ensure a high level of data accuracy and reliability
- Maintained in-house IPO dataset for NASDAQ and Japan Exchange Group by updating current scripts and monitoring scripts

Enterprise Intern, Risk Management, Credit Suisse *May 21 – Aug 21*

- Research on China shadow banking sector and determine robust quantitative indicators to track regulatory risks and reporting
- Set up automation system to help team to directly extract data from Bloomberg terminal for analysis work
- Designed algorithms that generated possible shock scenarios by using permutation algorithms to flag potential hedge funds concentration risk. The project was presented to senior management and adopted in the central risk analysis framework

Pricing Actuary Intern, Actuarial Department (P&C), SCOR SE *Aug 20 – Dec 20*

- Creation of python automation scripts and processes (Pandas and Tkinter) to enhance efficiency in data extraction and collection for yearly CPI and indexation values from internal data warehouse
- Developed machine learning methods (Clustering & Interpolation) that was applied on Oceania Household and Third-party treaties to analyze cedant data information
- Supported Sensitivity Reports for China PICC non-Marine portfolio for overview of premium and burning cost rate changes

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)**