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|  | Sai Cheung Ivan Poon, CFA  **Singapore PR**  **Hong Kong Citizen**  +65-9839-1290  scivanpoon@gmail.com | Summary   * Derivatives hedging, Prop trading and Market Marking - Forward, Future, Average, Options, SWAP, Future, Structure products (Barrier options, accumulator, Swing option, etc), * Systemic and quantitative strategies development (Quantitative Research), back testing, performance measurement and implementation * Dollar neutral or Alpha strategy: Cross exchanges, cross commodities (Relative Value for supply chain downstream/upstream complementary materials), statistical arbitrage/pair trades. * Manage portfolio exposure, MTM PnL, risk limits, portfolio re-balancing methods * Market risk measures: Value-at-Risk (methods: parametric, historical, Monte-Carlo simulation), stress test(correlated or uncorrelated), sensitive(e.g. what-if) analysis.   Qualifications and Skills   * Highest Professional Qualifications – CFA charter holder, Master in Finance (Financial Engineering), Master in Information Technology (Data Mining), Bachelor of Aerospace Engineering(Dynamic) with Honor(Dynamics), Bachelor of Business Admin(Logistics) * Market Data System – (Front office oriented) Bloomberg DAPI, Bloomberg Excel Add-in * Quantitative Tools – R/RStudio, SAS, Matlab, Python 2.7/Spyder, SQL, advance Excel, VBA add-in, C/C++/C# * Financial Methods – R/RStudio, SAS, Matlab, Python 2.7/Spyder, SQL, advance Excel, VBA add-in, C/C++/C#   EXPERIENCE Senior Derivatives Trader – Kyen Resources Pte LtdSingapore — 2015/5-presentAccomplishments  * Develop profitable books from flow orders and other systematic trading strategies. Copper, Ali, Zinc, Lead, Nickel, Tin. Cross Commodities Statistical Arbitrage. Option pricing, and greeks. * Execute hedging/pricing orders for physical trades, repo, TPA and other structure finance deals * Manage Positions, Prices, Exposures and MTM PnL * Trade LME derivatives including outright, borrowing/lending (r2c, moc, live), CSP, official 3mth, average, and options. * Market making for customers * Communicate to physical traders and management their derivative related PnLs * Keep senior management and physical trader informed of significant trades and market development * Manage brokers relationship, IM and VM credit line and usage * Manage junior derivatives traders.  Head of Derivatives & Hedge – Awin Resource Int Ptd Ltd, Amer Group ChinaSingapore — 2014/2-2015/3Accomplishments  * Manage hedging book and arbitrage books, report daily PnL for different strategies and stop-loss alerts to management on daily basis and decide on actions and trading strategies. * Provide hedging service from derivatives market for all physical trading desks, including non-ferrous and ferrous, and FX forward so to eliminate market risk according to standard operation procedure. * Liaison physical traders and structural finance team on deal structure and identify market risk and hedging strategies. * Investigate fundamental driving factors affecting the market, including supply and demand, macro-economic and geopolitical events, change in regulations and key market events, change in capital flow, and provide views to physical traders. * Analyses quantitative aspects of the market, including correlation, volatility, curve structure (i.e. degree of backwardation and contango), market depth and liquidities, and market microstructure. * Lead junior traders and desk analyst on operation such as trade entries, proper book keeping and system enhancement. * Establish and manage derivatives broker’s accounts, including fund management, applying initial margin and variable margin limits and negotiate commission cost. * Build Modules: Data Management, Near Real Time PnL, Signal Generation Models (Quantitative and Statistical) and Position Management, Stress Testing, and Value-at-Risk. * Recruit and develop talents for the desk, supervise 2 junior traders, 1 desk quant analyst and 1 trainee.  Derivatives Trader - Metals Derivatives, CargillSingapore — 2011/9-2014/2Accomplishments  * Meet defined PnL target through low frequency systematic trading approach * Build prop systematic trading system, with near real time PnL, signal generation and risk management * Maintain full transaction records, trading plans, trading journal * Manage hedge and prop books * Demonstrate, explain and implement trading strategies and trading idea to physical and derivative trading heads on base metals, steel & iron ore * Covering related commodities: metal, energy, ocean transportation * Quantitative research, develop and back test advance systematic trading models * Infrastructure enhancement include parallel processing and load balancing, visualization, data and memory management  Quantitative Risk Analyst, Noble GroupHong Kong SAR, China — 2008/10-2011/9Accomplishments  * Oversee market risk matrics generation for the entire group * Interfacing with traders, treasury, accounting, clearing & settlement, external and internal auditors, middle office and I.T., risk and valuation related matters. * Perform advance quantitative modelling, validation and implementation including complex, exotic structures, real options and assets. * On-going VaR System enhancement and trouble shooting. Perform stress test, backtest, scenario analysis, performance appraisal and attribution analysis. * Green field propriety Value-at-Risk system for entire group. * Enhancing and managing Value-at-Risk system and risk factors * Perform Monte Carlo Simulation on entire portfolio and sub group * Assets Classes: Commodities, Equity, FX, Fixed Income, Credit product * Perform stress test and define scenarios * Perform performance attribution and appraisal per desk * Exotic/Real option valuation  Bank of China (Hong Kong), Senior Credit Risk OfficerHong Kong SAR, China — 2005/7-2006/8Accomplishments  * Initiate and delivered credit risk PD (Probability of Default) rating models * Initiate and delivered transactional-based credit scorecards, and demographic-based credit scorecards, portfolio segmentations. * Actively contribute to Basel II project on internal rating approach related requirements * Write, document and present complex idea and findings to senior management, regulators and internal audit in non-technical languages laterally (Mandarin, Cantonese and English). * Participant in Basel II project on internal trading approach * Liaison with I.T. and business unites on data requirements, system enhancements needed, resolve conflicting goals, and ensure projects critical path are managed.  Wing Lung Bank, Credit Risk OfficerHong Kong SAR, China — 2005/7-2006/8Accomplishments  * Initiate and delivered credit risk PD (Probability of Default) rating models * Initiate and delivered transactional-based credit scorecards, and demographic-based credit scorecards * Present complex idea and findings to senior management, regulators and internal audit in non-technical languages laterally (Mandarin, Cantonese and English). * Liaison with I.T. and business unites on data requirements, system enhancements needed, resolve conflicting goals, and ensure projects critical path are managed.   AWARDS **RMIT University**RMIT International Scholarship — 1994 EDUCATION **CFA Institute**CFA Charterholder, Investments and Securities — 2007-2012**The University of Hong Kong**Master of Finance — 2007-2008**Monash University**Master of Information Technology — 1999-2000Graduate Diplomat in Computing — 1999**RMIT University**Bachelor of Engineering (Aerospace) with Honor — 1994-1998Bachelor of Business (Business Administration) — 1994-1998 REFERENCES  Andrew James, Trading Manager, Cargill, (Direct Reporting Manager, 2011-2014 Cargill).  Alain Lecomte, Head of dry bulk analytics, Cargill, +65-97568620 (Colleague, 2011-2014 Cargill)  Tang Shaun, Commodities Market Risk JP Morgon, stang2008@gmail.com (Direct Reporting Manager, 2008-2011, Noble Group)  Christopher Kehoe, Global Head of Mark Risk – Soft Commodities, COFCO Argi, (Colleague, 2008-2011 Noble Group) |