CALEB ONG JUN YI, CFA, FRM, CAIA

Assistant Manager, Investment Risk Management at Eastspring Investments (Singapore) Limited

Eastspring Investments manages approximately SGD $200B of assets worldwide. Eastspring Investments is a wholly-owned subsidiary of Prudential plc, a publicly traded holding company incorporated in the United Kingdom ("UK Parent"). Its UK Parent and its affiliated companies constitute one of the world's leading financial services groups. It provides insurance and financial services directly and through its global subsidiaries and affiliates.

Summary:

- Possesses broad, generalist knowledge base in finance, investments, and risk management
- Adept in implementing descriptive and predictive analytical methods to contribute investment and financial technical specialist knowledge
- Experienced in conceptualization and implementation of systematic workflows and tools to generate data-driven insights for problem detection and problem solving
- Skilled in programming (4+ years of R programming experience) techniques for data modelling and quantitative investment research and analytics

PROFESSIONAL EXPERIENCE

2022 Apr | Present

Assistant Manager, Investment Risk Management

Eastspring Investments (Singapore) Limited

- Research, develop, and support the application of data science and analytical tools to create an insight-driven model for investment risk management
- Lead efforts in quantitative investment risk model research and implementation, as well as data exploration, cleaning, and processing for model building
- Design data workflows and manage data pipelines for deployment of quantitative reporting solutions for ex-post and ex-ante performance and risk analysis, and early warning indicators generation
- Identify problems and provide solutions via automated data processing and visualization
- Lead efforts on statistical research on risk related projects to address internal and regulatory requirements
- Provide quantitative and qualitative research and support on reviews of portfolio risk drivers

Key Projects/Responsibilities

- Develop, train, and implement ML predictive models to identify monthly forward-looking performance and risk expectations of market and industry factors across global markets using macroeconomic big data
- Develop and implement quantitative predictive models to assess forward-looking market risk expectations for daily market and factor risks monitoring, and risk forecasting (Volatility, VaR, CVaR), across global markets
- Front-end application development (R Shiny); develop and maintain web applications, dashboards, and batch report generation tools for performance and risk analytics (performance metrics, risk factor decomposition, portfolio analytics, liquidity analytics)
- Portfolio reviews; participated and assisted in quantitative and qualitative portfolio performance and risk reviews (deep dives) with analysts and portfolio managers

- Portfolio VaR model independent backtesting
- Fixed income transaction cost independent model validation
- Stress testing
- Swing factor analysis
- Collateral monitoring and analysis
- Exposures monitoring
- Unsupervised clustering of portfolios
- Scenario analysis

CONTACT INFORMATION

calebongjunyi@gmail.com

+65 9220 6931

https://calebong.github.io

https://www.linkedin.com/in/cojy

CERTIFICATIONS

Chartered Financial Analyst (CFA)

Financial Risk Manager (FRM)

Chartered Alternative Investment Analyst (CAIA)

WORK SAMPLE PREVIEWS

Monthly Country Industry Performance Predictive Model

https://calebong.github.io/pdf/Preview-Monthly-Country-Industry-Forecast-Model.pdf

Daily Country Industry Risk Forecast Model

https://calebong.github.io/pdf/Preview-Daily-Country-Industry-Risk-Forecast-Model.pdf

Option Greeks Market Risk Monitoring Model

https://calebong.github.io/pdf/Promiseland-Market-Notes-20210917.pdf

Equity Price Target Setting Model

https://calebong.github.io/Latest-Target-Prices.html

PROFICIENCIES

Programming Languages:

R

Python

2018 Sep | 2022 Apr

Investment Analyst
PromiseLand Independent Financial Advisers

- Worked directly with the Director, Head of Investments to oversee AUA of over SGD $250M
- Developed quantitative tools and implemented alpha research signals to identify monthly thematic investment ideas and strategies for investment products (ETFs, Unit Trusts, Stocks)
- Developed quantitative and qualitative tools that utilize traditional and alternative data for global markets performance and risk monitoring
- Published investment insights that incorporate market updates, market risk analyses, and market forecasts
- Conducted portfolio optimization across multiple and within single asset classes, subject to investment objectives and constraints
- Co-managed the company's portfolio allocation model (globally diversified synthetic Fund-of-Funds)

Key Projects/Responsibilities

- Created and maintained econometric models to forecast market and industry trends
- Developed quantitative market risk and liquidity monitoring tools using equity option greeks data
- Created and maintained systematic, bottom-up fundamental cross-sectional and time-series models to form target price expectations of US listed equities
- Contributed to company's house views, and published market commentaries

- Fund due diligence analysis
- Investment advisory
- Client portfolio reviews
- Trainings and presentations

EDUCATION

2015 Jul | 2018 Jul

Bachelor of Accountancy (Hons)
Nanyang Business School, Nanyang Technological University

- Attained the NBS Professional Attachment Book Prize in 2017

2011 Jan | 2012 Dec

GCE "A" Levels
Anderson Junior College

MISCELLANEOUS EXPERIENCE

2017 May | 2017 Jul

Business Consulting and Advisory Executive (Internship)
Business Intelligence and 8nalytics Pte Ltd

- Conducted private company valuation using Discounted Cash Flow analysis
- Assisted in working capital budgeting for private companies

2016 May | Present

Co-Founder
Wine Epicure Pte Ltd

- Importing and distribution of wines

2015 May | 2015 Jul

Frontline Tax Officer, Enforcement Division
Inland Revenue Authority of Singapore

- Optimized processes relating to taxpayers' income tax filing matters

Technologies:

RStudio IDE

Aladdin (BlackRock)

Refinitiv Datastream API

Bloomberg

FE FundInfo

Data Analysis:

Data Extraction

Data Wrangling

Data Visualization

Large Datasets Handling

Statistical Modelling

Reporting Tools:

R Shiny

Power BI

ML Frameworks:

Tidymodels

Last updated on 21 May 2023.