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.

Personal Strengths:

- Experienced in exploring and developing new ways to work with data relating to financial modelling and investment research
- Adept in implementing descriptive and predictive analytical methods to contribute investment and financial specialist knowledge as a subject matter expert
- Skilled in R programming for data modelling and investment analytics

PROFESSIONAL EXPERIENCE

2022 Apr | Present

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

- Research, develop, and support the adoption of data analytics and business intelligence tools and technologies to create an insight-driven model for investment risk management
- Assist in investment risk model research and implementation, as well as data exploration, cleaning, and processing for model building
- Provide support on statistical research on risk related projects to satisfy regulatory and internal requirements
- Provide quantitative and qualitative research and support to senior managers and directors on portfolio risk reviews and market analyses
- Design data workflows and build data pipelines to industrialize data and quantitative reporting solutions
- Identify problems and provide solutions via data processing and visualization

Key Projects/Responsibilities

- Front-end application development (RShiny); creator and maintainer of web applications and dashboards for performance and risk analytics (performance metrics, risk factor decomposition, portfolio analytics, liquidity analytics)
- Research on market/macro predictive analytics to identify forward-looking early warning risk indicators
- Research on unsupervised clustering ML techniques to classify poor/neutral/good performing portfolios for internal review and deep-dives
- Create framework and scripts to execute VaR model validation and backtesting of portfolio ex-ante risk and realized returns
- Assess the appropriateness of using benchmark constituents versus portfolio underlying securities to compute swing factors for fixed income portfolios
- Assess the appropriateness of using full bid-ask spreads versus half bid-ask spreads to determine swing factors for fixed income portfolios

CONTACT INFORMATION

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GitHub Portfolio:
https://calebong.github.io
LinkedIn:
https://www.linkedin.com/in/cojy

CERTIFICATIONS

Chartered Financial Analyst (CFA)
Financial Risk Manager (FRM)
Chartered Alternative Investment Analyst (CAIA)

PROFICIENCIES

Programming Languages:

R

Data Analysis:

Data Extraction
Data Wrangling
Data Visualization
Large Dataset Handling
Statistical Modelling

ML Frameworks:

Tidymodels
H2O
TensorFlow/Keras (via R API)

Software Systems:

RStudio IDE
Aladdin (BlackRock)
Bloomberg
FE FundInfo

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
- Conducted research on global markets to identify thematic investment ideas and strategies for investment products (ETFs, Unit Trusts, Stocks)
- Formulated 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 systematic, bottom-up fundamental financial models to forecast target prices of US listed equities (https://git.io/JDN9a)
- Created and maintained econometric models to forecast market and sector trends (https://git.io/JDN9r)
- Created and maintained currency forecasting models to forecast currency trends (https://git.io/JDN9y)
- Contributed to company's house views, and published market commentaries (https://git.io/JD80m)

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

Last updated on 12 Dec 2022.