

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

PROFESSIONAL EXPERIENCE

2022 Apr
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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 quantitative and qualitative research and support to senior managers/directors on portfolio risk reviews and market analyses
- Provide support in statistical research on risk related projects to satisfy regulatory/internal requirements
- Identify problems and provide solutions via data processing and visualization
- Design data workflows and build data pipelines to industrialize data and quantitative reporting solutions

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, liquidity analytics)
- Implement market/macro predictive analytics to identify forward-looking potential areas of concern in financial markets
- Implement unsupervised clustering ML techniques to identify poor/neutral/good performing funds for internal review and deep-dives
- Creator and maintainer of scripts to perform VaR model validation and backtesting of portfolio ex-ante risk and realized returns

CONTACT INFORMATION

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☎ +65 9220 6931

🔗 [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 Skills:

Data Extraction

Data Wrangling

Data Visualization

Large Dataset Handling

Quantitative Skills:

Statistical Modelling

Time Series Analysis

ML Frameworks:

Tidymodels/caret

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 Investment Director 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 of 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
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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



INTERNSHIP EXPERIENCE

2017
May
|
2017 Jul

Business Consulting and Advisory Executive

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
|
2016 Jul

Business Executive

Wine Epicure Pte Ltd

- Conducted market research into current trends in the Blue Chip wine industry
- Performed data reconciliation and verification of current inventories