Edgar Pon

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EDUCATION

London Business School, University of London London, UK
Master of Science in Financial Analysis *Sep 2021- March 2023*

Nova School of Business & Economics Lisbon, Portugal
Bachelor of Science in Economics *Sep 2017- June 2020*

EDHEC Business School Nice, France
Financial Economics Exchange Programme *Aug 2019- Dec 2019*

PROFESSIONAL EXPERIENCE

Tai Fung Bank Limited Macao
Corporate Banking Intern Aug 2020- Nov 2020

- Conducted ongoing due diligence and KYC procedure on 50+ clients, while identifying substantive changes to customer profiles in order to reduce risk and maintain compliance rules
- Prepared and organized events targeting clients from various locations, while initiating a system to identify possible customers, reducing allocation time for 30+ branches
- Wrote detailed reports containing comprehensive information and analysis related to bank's clients, including market research, financial analysis and reporting

Training Courses

QTS Capital Management
Trading Course Trainee (Remote) Sep 2021-Present

- Reported Directly to founder, former Senior Quantitative Strategist at Millennium Partners and Proprietary Statistical Arbitrage Trading Vice President at Credit Suisse
- Developed time series, cross-sectional momentum, mean reversal, statistical arbitrage strategies to systematically trade futures such as calendar spread, currencies and equities, event-driven momentum strategies such as PEAD, research from Ravenpack on corporate events and macro-economic events
- Researched on market microstructure, order book dynamic and analyzed hedge ratio, cointegration, pair trade, order flow, hurst exponent test and regime switching model for daily and intraday global equity indices and equities

Tower Hill Trading
Trading Course Trainee (Remote) Feb 2021- May 2021

- Researched global FX G10 currency pairs, R&D and discretionary traded of leveraged spot forex in a day and using quantitative indicator signals, proprietary risk management, market impact, transaction cost analysis tools and better understanding of some information to estimate impact
- Used model-driven signals combine with own macro beliefs, presenting views across policy, forecasts, agency rating, FX valuation & interest rate pricing, central banks, fundamentals, sentiment, money flows, political risk and economic data releases

MISCELLANEOUS

Programming: MS Office, Bloomberg, R
Interests: Data Mining, Market Microstructure, Probability, Poker, Chess
Extra-curricular: Portfolio Management Club, 47th Edition of Bazar Caritas de Macau, Football, Player in CDF Benfica Macau, historic promotion to 1st Division in Macau
Languages: native in Portuguese, English, Cantonese, Mandarin