

## CLEMENT YEE

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### EDUCATION

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#### SINGAPORE MANAGEMENT UNIVERSITY AND CITY UNIVERSITY LONDON

Sep 2016 – Jul 2017

##### Master of Science in Quantitative Finance

- Cumulative Grade Point Average – 3.72/4.00
- Dean's List

#### NATIONAL UNIVERSITY OF SINGAPORE

Aug 2009 – Jul 2013

##### Bachelor of Business Administration (Accountancy)

- Specialization in Management & Organization
- Second Class Upper – Honors

### COURSEWORK

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#### TECHNICAL ANALYSIS OF QUANTITATIVE TRADING STRATEGIES

May 2017 – Jun 2017

- Back-tested DeMark's 9-day moving average with Kelly Criterion and Multi-asset dollar-neutral factor against portfolios of 20 largest US technology stocks and 20 largest healthcare stocks using MATLAB and Python
- Evaluated strategy performance by measuring average P&Ls, volatilities, drawdowns, winning probabilities, Kelly ratios and trading Sharpe ratios

### EXPERIENCE

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#### MIZUHO BANK, LTD – Singapore

Sep 2017 – Present

##### Senior Officer, Markets Research and Development Department

- Developed financial support tools using VBA and Robotic Process Automation (RPA) for internal stakeholders from Global Markets Division (e.g. Foreign Exchange, Money Markets, Derivatives etc.) which led to an FTE reduction of 25%
- Researched on latest Fintech developments and innovations that would potentially improve the bank's operational performance

#### CENTRAL PROVIDENT FUND (CPF) BOARD – Singapore

Aug 2013 – Oct 2016

##### Manager, Self-Employed and Workfare Department

- Analyzed millions of raw data, such as income records and property ownership, received from various Government agencies for inconsistencies to ensure accurate Workfare Income Supplement Scheme payouts to 480,000 eligible recipients
- Conducted data analysis using SPSS and provided related recommendations to support Workfare policy reviews
- Oversaw annual Workfare Training Support Scheme disbursements of \$11M to 40,000 eligible recipients
- Spearheaded various system enhancement and automation projects by developing user test scenarios and conducting user testing which led to an annual cost savings of \$100K

##### Assistant Manager, Self-Employed and Workfare Department

- Coordinated the bulk payment exercise for the enhanced Workfare Income Supplement Scheme which saw the successful disbursement of \$22M to 18,000 eligible self-employed persons
- Facilitated regular discussions among internal stakeholders to identify pain points and reengineer business processes to improve staff productivity and operational efficiency
- Addressed Workfare feedback and complaints from difficult customers

#### ERNST & YOUNG LLP – Singapore

Dec 2011 – Jan 2012

##### Audit Intern, ASU 22 Team A2

- Conducted half-year audit reviews and statutory audits of 30 subsidiaries of a listed company
- Performed revenue and payroll analyses for 10 retailing companies
- Detected material misstatements in client company's financial books and directed management to pass adjusting entries to rectify the error

### SKILLS AND ACHIEVEMENTS

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- Effective bilingual in English and Mandarin (spoken and written)
- Proficient in Microsoft Office, VBA, MATLAB, Python, SQL, SPSS and Stata
- Working knowledge of Bloomberg and Tableau