Yee Hing Tong

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US Citizen

Experience

BlackRock   **New York, NY**
Associate, Portfolio Management Group   *Dec 2008 - Mar 2014*

Led the research effort for the agency mortgage desk, responsible for investment management across the multi-sector fixed income platform.

- Designed and built analytical tools in Perl and SQL to manage non-agency mortgage portfolios. Integrated analysis of large, loan-level datasets with existing production infrastructure to assess trading opportunities.
- Provided specific prepayment and collateral analysis to support the team's thematic trading and monitored general prepayment trends taking advantage of market mispricing and improving sector allocation. Researched housing policy and developments in the primary mortgage market to assess and position ahead of political risk.
- Aided in the team's communication of its themes and convictions to the broader portfolio management group.

BlackRock   **New York, NY**
Analyst, Risk Analytics   *Feb 2007- Nov 2008*

- Analyst on the leveraged client team servicing broker/dealers, commercial real estate lenders and hedge funds. Reviewed proprietary risk reports, maintained analytics infrastructure, and responded to client inquiries on BlackRock risk analytics.

Current Projects

- **Books With Friends** - Website for users to track their personal book collection and manage book lending among friends. The site is built on Rails and Backbone.js and uses the Google Books API and the associated suggestion engine for searching.
  bookswithfriends.co   github.com/wild-endeavor/books-with-friends
- **Node.js Chat** - Experimenting with node.js and socket.io in a simple chat client.
  chat.kaylindris.com   github.com/wild-endeavor/simple-sockets-node
- **Trello Remix** - A light clone of Trello. Small to-do items are organized into lists, and boards.
  trello.kaylindris.com   github.com/wild-endeavor/trello-remix

Education

Cornell University   **Ithaca, NY**
Master of Engineering, Financial Engineering, 4.0 GPA   *2006*
Coursework: Stochastic Calculus, Simulation, Credit Risk Modeling

Cornell University   **Ithaca, NY**
B.S., Electrical Engineering, 3.5 GPA   *2005*
Coursework: Computer Architecture, Cryptography, Microcontrollers, Evolutionary Computation, Information Theory

Technical Expertise

Programming: Ruby, Javascript, Perl, Matlab, SQL

Tools, Systems & Frameworks: Rails, Backbone.js, Excel, LaTeX, Mathematica, Unix/Linux