Kim W. Ng (Francis)

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Career History:

9/2007– Present — **Rutgers Business School, New Jersey**
Assistant Professor of Professional Service

- Teaching MBA, MQF and Undergraduate Finance courses including:
- Analysis of Fixed Income
- Advanced Financial Management
- Corporate Finance
- Financial Markets and Institutions
- Financial Econometrics
- Futures and Options
- Risk Management & Insurance
- Security Analysis
- Analysis of Financial Statement
- Econometrics
- Financial Statement Analysis
- Portfolio and Asset Pricing
- Advisor to Investment Banking Capital Markets club (MBA)
- Advisor to Rutgers Aggregate Capital Management
- Advisor to Rutgers Finance Society
- Co-advisor to the Federal Reserve Team Challenge of 2012
- Co-advisor to the Johnson & Johnson runner-up team of 2010
- Advisor to the Johnson & Johnson National Champion team of 2009
- Advisor to the Johnson & Johnson National runner-up team of 2008
- Co-advisor to NYSSA Challenge winning team of 2008

2015– Present — **English, Etc.**
Corporate Client Trainer

- Train corporate clients on Excel and Financial Tools
- Conduct Personal Financial Management Workshops for employees

2010– 2014 — **Consultant to Teknavo Group LLC, NYC**
Consultant to the EPS Group of Bloomberg LLP, NYC

- Analyse Portfolio Allocation performance using “Neutron filtered” covariance matrices.
- Design a system to efficiently track and monitor the Book of Work on a portfolio of projects.
- Annual planning on project, resource and capital expenditure.
- Create a strategic roadmap of milestones and metrics for EPS.
- Inter-Dealer Broker data feed Specialist.
- Data Analysis Specialist on real-time MPipe and BPipe feeds.

2006– 8/2007 **JP Morgan Chase,** New York
Program Manager, Senior VP, Structure Product Group

- Manage risk projects for trading desks and market risk initiatives.
- Implement risk recovery tool and retire legacy VaR calculators.
- Design new risk management engine for "single risk source".
- Integrate credit derivatives for ABS and CMBS desks
- Implement stress scenarios for both rate and credit products.

2000 – 2006 **Credit Suisse,** New York
Senior Business Analyst, VP / RAD co-team leader

- Developed new derivative products such as NCREIF swap, CDS on ABS, ABX, CMBS total return swap and CDS on warehouse facility.
- Implemented risk management system for proprietary trading, VaR management for Pass-Through desk and "Color book" for CMO desk.
- Responsible for business relationship, analysis and project leadership to CMBS structuring team, mortgage and leverage finance trading desks.
- Provide pricing, risk and hedging methodologies for MBS risk system, covering structured CMO, ARM, Strips, B-pieces, CMBS and ABS
- Collaborate closely with Market Risk team on various VaR projects.
- Contributed to the whole loan pricing and pipeline review process.
- Initiated projects for consolidating CDS, swaps, swaptions, caps and floors with cash products for several fixed income desks.
- Reviewed and recommended system strategies for Alternative Capital unit within CSAM.
- Team leader in OSCAR project, which is a P&L and risk reporting system for leveraged finance trading desk.
- Implement a strategic portfolio system to track risk and performance for high yield management team. This project is instrumental to the formation of GSO Capital Partners.
- Trained IT developers on structured, high yield and derivative products

1998 – 2000 **CGS,** New York
Senior Project Manager

- Senior project manager for year 2000 at Segal Company, a benefit consultant corporation
- Managed and trained a team of professionals
- Produced high level reporting to sponsors
- Designed and implemented a tracking system on investment proposals and hedged fund allocation for AIG Global Investment group

1995 – 1998 **Bank Dagang Nasional Indonesia (BDNI),** Jakarta
Quantitative Advisor and Risk Manager

- Part of the team that implemented BDNI Reksadana, the first mutual fund business in Indonesia
- Managed fund's asset allocation using multifactor risk-return metrics.
- Designed the fund's portfolio and risk management system.
- Built and trained the equity research teams for both mutual fund and BDNI Securities (brokerage house).

- Project and Risk Manager for a straight-through Treasury system for BDNI. While front office system interfaced directly to Reuters Dealing system, the back office system interfaced with SWIFT Alliance payment system
- Implemented training courses on derivatives and risk management for treasury division
- Developed a front-to-back equity brokerage system with margin control features.

1991 – 1994 **Falcon Investment Management Corp,** New Jersey
Trader and Quantitative developer.

- A hedged fund specializing in currency, derivatives and global fixed income products.
- Developed real-time trading systems for currencies and futures.
- Responsible for trading and optimizing currency portfolio, futures and options.

1990 – 1991 **Manufacturers Hanover Trust Co,** New York
Derivatives Quantitative Research

- Responsible for improving the derivatives' risk management system
- Developed FRA, interest rate swap and option analytics for front office.
- Initiated research on commodity swap and index amortizing swap products

1987 – 1990 **Prudential-Bache Capital Funding,** New York
Mortgage Research Analytics

- Developed mortgage analytics and trading strategies for MBS desks.
- Built ARM prepayment model, valuation and portfolio analysis system
- Responsible for publishing daily, bi-weekly and monthly research reports; wrote internal papers on CMOs, market and housing trends
- Co-authored a number of external papers for clients

1985 – 1987 **Lehman Brothers,** New York
AVP

- Responsible to develop the Lehman MBS index, its methodology and rebalancing tools.
- Integrated risk-return profile of MBS with other fixed income products
- Advised fund managers on rebalancing their mortgage product portfolio vis-à-vis Lehman MBS index

Education: Rutgers University, N.J, (2014)
Ph.D. Finance

University of Manchester, U.K, (1982)
MS Management Sciences (Finance & Statistics)

University of Coventry, U.K, (1979)
BA Economics (Honours)

Publication: ***"Can Random Matrix Theory resolve Markowitz Optimization Enigma? The impact of "noise" filtered covariance matrix on portfolio selection"***, May 2014, Francis K.W. Ng, Phd Thesis

"***National Economic Outlook more good than bad***", Inside Business, 17:1, January 2014

"***An ARM Primer***", Managing Institutional Assets, edited by Frank J. Fabozzi, 1990. Co-authored with Lakhbir Hayre.

"***Expected Inflation, Taxes and Models of Interest Rates***", presented at the American Finance Association, Dallas, Texas, on December 1985.
Co-authored with William Fung and Ivan Brick.

"***Tax Incentives and Financial Innovations: The case of Zero-Coupon and Other Deep-Discount Corporate Bonds***", The Financial Review, November 1983. Co-authored with Lawrence Fisher and Ivan Brick.

"***A Note on Inflation and Capital Structure Theory***", presented at the TIMS/ORSA meeting, Orlando, Florida, November 1983.
Co-authored with William Fung and Ivan Brick.