NAM NGUYEN

Master of Quantitative Finance · University of Technology Sydney
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CAREER OBJECTIVE

Finance professional with 7+ years of experience in tax, reporting, and client advisory, transitioning into quantitative finance. Pursuing a Master of Quantitative Finance at UTS to build expertise in derivatives pricing, risk modelling, and stochastic processes. Australian Citizen. Seeking quant internship or graduate roles in Sydney.

SKILLS SUMMARY

Quantitative Methods	Derivatives pricing (Black-Scholes, Monte Carlo), portfolio optimisation, VaR/CVaR, financial instruments, stochastic processes, time series
Financial Analysis	Financial statements, variance analysis, cash flow modelling, tax planning, management reporting
Programming & Tools	Python, Mathematica, R; Excel, Xero, MYOB, Power BI
Finance Products	Insurance, financial planning; home loans, investment structures
Stakeholder Mgmt	Client advisory, cross-functional collaboration, presenting financial insights to non-technical audiences

PROJECTS

Options Pricing · GitHub - Exotic Underperformance Option Pricing — *2025*

- *Bootstrapped implied volatility term structures for S&P 500 and Moderna Inc. options using CBOE market data, calibrating piecewise-constant volatility via Black-Scholes inversion*
- *Extracted risk-free rate and dividend discount factor term structures from European index options using put/call parity least-squares optimisation*
- *Priced an exotic "underperformance" option under a two-dimensional GBM framework using Monte Carlo simulation*
- *Implemented a dynamic delta-hedging strategy with daily rebalancing and evaluated P&L against realised market prices on expiry*

Risk Management · GitHub - Risk Management — *2025*

- *Calculated 10-day 99% VaR and Expected Shortfall for an options portfolio (AAPL & IBM) using four methods: analytical delta-gamma, historical simulation, and Monte Carlo*
- *Implemented EWMA covariance estimation and derived delta-gamma loss approximation incorporating option Greeks (delta, gamma, theta) under Black-Scholes-Merton*
- *Fitted a bivariate Student's t copula via MLE to model tail dependence in joint log-returns, capturing non-Gaussian risk not captured by standard VaR methods*
- *Conducted stressed VaR/ES analysis using GFC and COVID-19 stress periods, comparing risk measures across normal and crisis market regimes*
- *Optimised portfolio hedge ratios to minimise 10-day 99% VaR analytically and numerically under multiple simulation frameworks*

Financial Markets Instruments · [GitHub - Financial Markets Instruments] *2026*

- *Bootstrapped zero coupon discount factors from RBA par yield data using loglinear interpolation*
- *Calibrated the Nelson–Siegel yield curve model by minimising pricing errors within bid–offer spreads*
- *Constructed and compared instantaneous forward rate curves under interpolation and parametric approaches*
- *Applied Fisher–Weil duration and convexity to design duration-neutral and convexity-adjusted hedging strategies*
- *Evaluated hedge performance under updated market data, analysing P&L impact and hedge effectiveness*

EDUCATION

Master of Quantitative Finance *Aug 2025 – Present*
University of Technology Sydney

Bachelor of Commerce – Professional Accounting *Feb 2017 – Nov 2018*
Macquarie University · GPA 6.1 / 7.0

EMPLOYMENT EXPERIENCE

Assistant Manager · Bongiorno & Partners, Edgecliff NSW *Jul 2024 – Present*

- Managed a diverse client portfolio across compliance, tax planning, and performance reporting
- Built cash flow forecasts and financial summaries to support strategic tax and business advice
- Collaborated with brokers and financial planners, preparing documentation for home loans, insurance and financial planning
- Analysed client financials to identify risks, borrowing capacity, and strategic improvement areas
- Led automation of internal reporting processes, improving turnaround time and accuracy
- Mentored junior accountants and reviewed their work for accuracy and compliance

Accountant · Bongiorno & Partners, Edgecliff NSW *Aug 2021 – Jun 2024*

- Managed a portfolio of complex clients, providing insight on financial and tax structures
- Reviewed work of junior staff and introduced quality control measures
- Delivered data-driven recommendations to improve client financial performance

Junior Accountant · Andrew Sue & Co., North Parramatta NSW *Jul 2018 – Aug 2021*

- Prepared financial statements and tax returns for individuals and small businesses
- Collaborated with external stakeholders and contributed to audit preparation and analysis

PROFESSIONAL AFFILIATIONS

CPA Australia – Full Member *Since Jul 2024*

REFEREES

Available on request