Spencer Ogden, CAIA

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Work History

- CFA Level III Completed, charter pending work experience
- Chartered Alternative Investment Analyst, 2009

Mar, 2007 - Present | K2 Advisors | Stamford, CT

Portfolio Analyst, Vice President

- Create and re-balance portfolios of hedge fund managers for an institutional quality Fund of Funds with $9 Billion under management
- Analyzed managers for inclusion in portfolios based on their historical and snapshot characteristics such as value-at-risk, beta to several factors, stress testing, distribution analysis, correlation and alpha potential
- Monitor and analyze daily economic events and trends and integrate views with market exposures of portfolios
- Apply performance analysis techniques to study alpha generation by managers from a variety of strategies, based on multiple models
- Implement regression techniques such as exponentially weighted regressions and Kalman filters, along with stepwise modeling to replicate hedge fund strategies for internal benchmarking
- Present to clients in order educate on Hedge Fund Portfolio Construction issues as well as communicate the firms investment process
- Coordinate between investment team and technology team to develop reporting systems as well as advanced analytics in SQL

Feb, 2005 - Feb, 2007 | Legg Mason/Citigroup Asset Management | Stamford, CT

Technical Associate

- Created reports querying Oracle and Sybase, using XSLT, Excel, Access and Business Objects
- Hired into the Technical Associate program, a training program for recent graduates
- Produced reports for use of executive committees and project managers assessing risk management and budget performance
- Worked with all aspects of PORTIA, a fund accounting system, including report writing, transaction processing, and back-end data manipulation
- Managed and developed batch processing systems using Korn Shell, Perl and Autosys

Education

Sept, 1999 - May, 2003 | University of Texas | Austin, TX

B.S. in Computer Science

CS coursework : Data Structures in C++, Systems Architecture, Compilers, Technical Writing, Linux Kernel Programming, and Operating Systems

Math coursework: Probability, Calculus and Differential Equations, Algebraic Structures, Matrices and Linear Algebra

Skills

- Advanced Excel knowledge, including VBA, Database integration, Advanced Analytics, User Defined Functions and Graphics
- Extensive Perl experience spanning 10 years on Linux and Windows
- Strong grasp of advanced SQL usage on Microsoft SQL Server, MySQL and Oracle
- Familiarity with a wide array of programming languages: C++, Python, Bash and XSLT

Interests

I have been sailing competitively since the age of 8 and hope that it will be a lifelong activity for me. I am a voracious reader of everything from classical fiction to economic theory.