

SIMON HO

FIAA

Senior Portfolio Manager

+61 2 8090 9101



Current Responsibility

Simon Ho is a portfolio manager in the Investment Solutions team at Milliman Australia, and assists in the management of investment mandates across managed accounts and superannuation products.

Professional Work Experience

Simon has 13 years of investment and risk management experience, having worked for MLC Asset Management and Mizuho Bank prior to joining Milliman.

During this time Simon has assisted clients across a range of strategic initiatives, providing advice and execution, across investment portfolio and asset management solutions, as well as superannuation.

Examples include:

- Hedge Fund strategies & research
- Portfolio Management advice across Hedge Fund investment/disinvestment
- Developing Quantitative Risk Models and analysis tools for Market Risk and Liquidity Risk
- Liquidity Risk and Market Risk assessment reporting on FX and Interest Rate instruments.
- Improvement of investment process (automation, current models, new processes/models)
- Validating/Building Valuation and Yield Curve Models
- Developing portfolio optimisation and asset allocation models & frameworks

Fellow, Institute of Actuaries of Australia (FIAA)

Education

- Bachelor of Actuarial Studies and Bachelor of Applied Finance - Macquarie University, Australia
- Master of Statistics - UNSW Australia

Professional Designations