Alesterd KAMELA

AVAILABLE NOW

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MBA IN TRADING AND FINANCIAL MARKETS (*Eslsca Business School Paris*)

**** Computer Science and Econometric Tools for Research Development purposes****

I have a strong Interest in applying IT to Finance, System Integration, algo Trading, pricing of structured products and derivatives. Skills in Python, C++, VBA, SQL, and DATA Science technologies (API, microservices, CI/CD, AI/LLM, Fintech).

Professional Track

BANK HOTTINGUER – Data Management Team ....(Part time Contract...... October 2024– January 2025)

- Risk Model Management maintenance and execution of daily VaR models, Assets stress testing and pricing
- Data management and processing from Bloomberg (Bonds, Trackers, ETFs, UCITS) in the banking software" JUMP".
- Application of AMF, MIFID I & II, SRI, SFDR (Art 8 & 9), UCITS constraints to ensure compliance of operations.
- Automation of database operations (Access, SQL, Power BI) for KPIs and risk metrics using batch scripts and VBA.
- Debugging and implementation of error management mechanisms for reliability of analysis and reporting tools.

NATIXIS BANK G.M.O (GLOBAL MARKET OPERATION) TEAM...................................... December 2023 – June 2024

- Transaction Management and Analysis on bonds, equities, repos, and fixed income via Summit Sec and Blberg.
- Post-Trade Operations in verification of values, bookings, and controls related to Trading and banking systems.
- Settlement of exceptions, payments, and interactions with counterparties to ensure transaction compliance.
- Process Automation: Development of an ETL system in VBA and pivot tables (TCD) for data Visual, flow optimization.

TRADE Support & TRAINER AT PORTOTRAD using (Python, VBA, Meta Trader) .... 03/2020 – 05/2022

- Apps development: Design of trading tools in Python, VBA, API, market data integration and strategy automation.
- Market Analysis: fundamental technical research (patterns, scalping, intraday, swing) to optimize trading decisions.
- Strategy optimization and Backtesting of technical indicators (MACD, RSI, Bollinger, MM) to improve performance.
- ETL Automation and Reporting for creation of VBA/Power BI dashboards to monitor PNLs, KPIs and risk exposures.
- Data management with Web scraping and API for extraction of economic indicators (NFP, CPI, LIBOR, FED Rates)

WEB DEVELOPER at KEV-MAX SARL...2018 - 2020

- SCRUM & AGILE project processes.
- Creation of first version of Company Website
- WhatsApp clone in React (Link)
- GetFlow Management Toll (Link)
- Databases SQL & MySQL & Firebase

GitHub Repo: https://github.com/JuniorSteve770

CERTIFICATIONS (Coursera, LinkedIn)

* Power BI project VideoLink and Certification (link)
* Bloomberg 4 Stocks Analysis on Apple Stock (link)
* Risk Management Metrics (link) Market Structure(link)
* Python and Statistics for Financial Analysis (link)
* Portfolio Optimization with Markowitz Model ((link)
* ML Model in SQL Server (link) C_Sharp Basics (link)

Academic Track and Projects

- **Assets Classes:** Forex, Future, Swap, Options, OPCVM, FX, ETF, Structured Products, Bonds, Equity Fixed Income
- **Quantitative metrics**: Stochastic calculus, pricing models, Black-Scholes, SABR volatility, CAPM, PCA, Factor modes.
- **Data Science Machine Learning** Supervise, Non-supervised Learning, Power Bi**,** Data Analyst, ETL, MLops system
- **IT Level and Programming** C++, Python, VBA, R-studio, SQL, Dev Frameworks (React & Vue) JS, Git CI/CD, Rest API

Some Projects

- **Data Science and Machine Learning** (Supervised and Non-Sup. Reinforcement Learning , Ensemble Models [Rep_Link]
- **Risk and Financial Modeling:** VaR, CAViaR with Backtesting on 1-day and 10-day VaR and Backtesting [GitHub Project Link]
- **Credit Risk Models**: PD (Probability Default), LGD (Loss Given D.), EAD (Exposure at Default) [Project Link]
- **Portfolio Optimization and BACKTESTING with Riskfolio-Lib:** Risk return analysis ETH, BTC, LTC [GitHub Project Link]
- **Portfolio Optimization:** Built efficient frontiers and applied CAPM for asset allocation. [Report Link]

C++ Pricing and VBA Projects

- **VBA GASTROFOOD Project Using** (Macros, Dynamic Tables, InputBox, MsgBox, Functions, video-Link || (Project)
- **R PROJECT:** Temperature Analysis in R – Rennes Amateurs Analysis over a 77-year period (Script Link || Report)
- **C++ Concepts:** Multithreading (Mutex, Threads), Pointers, Memory Allocation; S.O.L.I.D and MVC Pattern, O.O.P

Programming Skills

Python; VBA; SQL; C++

Docker, Git, CI/CD ; API & Web

Programming Principles (OOP , SOLID, Agile, Scrum,)

Language

French (Native)

English (Professional)

Academic Track

2023 – 2024 : Masters MBFA Paris Nanterre University

2022 – 2023 : Masters in Economics Big-Data and BI

2017 – 2022 : Graduation in Economics

2015 – 2018: Graduation in Computer Science