

ALIAKSANDR PANKO RESUME



PERSONAL INFORMATION

Eligible to work in Switzerland (B-Permit)

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Address: 6354 Vitznau, Seestrasse 43

[LinkedIn](#) [GitHub](#)

Quantitative Developer with strong background in Computer Science, Mathematics and Finance.

Programming Skills: Focus on clean, reliable and well-documented code with version control.

- R (incl. R Shiny)
- Python
- ABAP
- Java
- Markdown
- Power BI
- SQL
- C#
- VBA
- C++
- Latex
- Git

Analytical Skills: Focus on accurate, consistent, research-based and comprehensible results.

- Factor Analysis
- Time Series Analysis
- Financial Modeling
- Technical Analysis
- Statistical Analysis
- Assets Pricing
- Equities
- Derivatives
- Backtesting
- Machine Learning
- Fundamental Analysis
- ESG Investing
- Investment Strategies
- Portfolio Optimization
- Fixed Income
- Bloomberg Terminal

Rewards and Certificates:

- CFA Level 1 Candidate
- Bloomberg Market Concepts (Core, Terminal, PM)
- First-degree diploma in mathematical “Kangaroo” tournament in Belarus
- Second-degree diploma in physics “Zubrenok” tournament in Belarus

Languages:

- Russian (Native)
- English (Full Professional Proficiency: IELTS 7.0)
- German (B2)

Hobbies:

- Hiking
- Volleyball
- Motorcycling
- Snowboarding

EDUCATION



Sep. 2017 – Sep. 2019 Vienna University of Economics and Business (Master of Science in Quantitative Finance)

GPA: 1.68/5 (excellent)



Feb. 2017 – Sep. 2019 World Quant University (Master of Science in Financial Engineering)

GPA: 91/100 (excellent)



Sep. 2009 – Jul. 2015 Belarusian State University, Faculty of Applied Mathematics and Computer Science, Department of Methods of Optimal Control (Specialist, five-year program)

GPA: 7/10 (proficient)

WORK EXPERIENCE



Nov. 2019 - Now Portfolio Management Internship in Suva

- Created a portfolio management application based on the risk contribution methodology and the portfolio managers' views with R, C#, MS SQL Server DB and Bloomberg API
- Created an R application for an event study to scan for abnormal returns around dividend dates
- Created a risk contribution application which consolidates all sources of total company risk as well as risk budget utilization to a single portfolio view with SQL, R and Bloomberg terminal
- Documented in markdown, LaTeX and the corporate wiki
- Business communication language is German

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Oct. 2018 – Oct. 2019 Industry laboratory and Quantitative Analyst Internship in Spängler IQAM Invest GmbH

- Collected data using Thomson Reuters Datastream API and Bloomberg API
- Executed required data manipulation and quality checks
- Did the analysis of ESG scores filter influence on the stocks and bonds universe
- Constructed the investment factors based on the ESG filter and the standard FF factors
- Created, validated, backtested and compared two models which explain stock returns (based on Fama-French and newly created factors)
- Developed and backtested the investment strategy based on the created factors
- Documented and presented the research project which concluded if ESG scores filtering harms portfolio returns and if the filtering can improve the performance
- Used languages R, LaTeX and markdown



Jan. 2018 – Jul. 2019 Quantitative Analyst Internship (part-time: 20h/w) in Raiffeisen Bank International

- Interest rate risk modeling, validation and backtesting in R and Kamakura
- Credit risk modeling, validation and backtesting in R
- Automated reporting in R, Python, VBA, SQL and Power BI
- Prepared the projects documentation



Aug. 2014 – Aug. 2017 SAP OOP ABAP Developer in LeverX International (SAP Partner)

- Completed projects for Nike, Adidas, CMA CGM Group, Alutech as a part of an international team with top quality standards using Agile, Scrum, Kanban
- Designed and created the project modules architecture
- OOP full stack development in ABAP
- Documented and presented the developed project modules



Aug 2013 – Aug 2014 SAP CRM Junior Consultant in AtlantConsult

- Participated in SAP ERP and SAP CRM solutions implementation project for MTBank in ABAP
- Created the backlog items
- OOP ABAP development
- Created the documentation and presentations