

Coordonnées

mehdi.semah21@gmail.com

www.linkedin.com/in/mehdi-semah-2107alg (LinkedIn)

Principales compétences

Python

Languages

Kabyle (Elementary)

Espagnol (Limited Working)

Anglais (Professional Working)

Mehdi Semah

Commando - Front Office - Natixis
Clichy, Île-de-France, France

Expérience

Natixis Corporate & Investment Banking

Commando Front Office - Fixed income

janvier 2023 - Present (1 an 2 mois)

Ville de Paris, Île-de-France, France

Algorithmic Trading Department - Fixed Income - Trafic Team

- Monitored several current trading and IT projects aimed at supporting operational and trading management, cooperation with Traders (Repo, Govies, Rates)

HSBC

Rates & FX Trader

mai 2022 - novembre 2022 (7 mois)

Paris, france

- > Daily improvement of Money Market desk tools in Python, VBA and SQL
- > Analyzed P&L drivers in FX swap books in trading
- > Delivered a module for defining and uploading currency valuation curves in the bank
- > Presentation to traders on economic market topics during weekly market meetings

Widoowin

IT Analyst

mai 2021 - septembre 2021 (5 mois)

Bordeaux, Nouvelle-Aquitaine, France

- > Built a database of clients that allowed teams to quickly produce updated statements for various accounts
- > Improved Excel VBA macros of each team which saved them a lot of precious time
- > Tracked daily macro and micro economic changes in risk-free rates, credit spreads, and equity markets
- > Helped in the pricing of structured products, worked closely with dealing rooms and brokers for foreign issuers

Infosys

Research Analyst in Machine Learning

juin 2020 - septembre 2020 (4 mois)

Paris, Île-de-France, France

- Worked on a large scale language model used for text generation
- Improved model robustness with new controllable parameters and trained it on large datasets
- Artificial Intelligence modelling was based on neural networks and conditional probabilities
- Extensive programming in Python using Machine Learning libraries: TensorFlow and Keras

Avalon Capital Markets

Research Analyst

juin 2019 - août 2019 (3 mois)

London, Royaume-Uni

- Developed a back-testing tool in Python to trade on forex pairs
- Simulated strategies with Buy/Sell indicators obtained with quantitative signals
- Generated PnL analysis reports based on various input parameters
- Improved VBA macros to automate trade confirmation for brokers

Formation

Université Paris Dauphine- PSL

Msc, Research In Finance · (2021 - 2022)

CY Tech

Master's degree, Financial mathematics · (2018 - 2021)

Lycée Victor Grignard

Preparatory class · (2015 - 2018)