GAMA DE SOUZA Iago

ING2-GMF1

**Headline :**

Financial engineer | Aspiring Market Risk & Financial Analyst | Experience with VBA, Excel and C++

**Summary :** I'm a fourth year engineering student at Cy-Tech.

As a mathematics applied to finance major I have alot of fascination with the mathematical models that governs financial markets.

One can ask whether a model could pedict a financial market with a relatively small error. That would faciliate decision-making by making it possible to simulate and lead to recommendations.

I love working with different types of mathematical models and I like to pay attention to details that pushes me to understand every aspect of it and with the complementary skills like coding as an engineer makes me thrive on understanding and implementing new models.

As such, I’ve taken lots of Mathematical modeling and Monte Carlo coursework to be able to solve problems involving risk and now I’d like to acquire more working experience through an internship next summer 2022 before starting an actuarial coursework specialization next year.

So if you are a recruiter seeking for new employees and interns, I’m open to work and currently seeking a opportunity to showcase my working skills and learn as much as possible.

CORE COMPETENCIES :

- Financial analysis & management

- Conceive macros/Excel functionalities and C++

- Cross-team Collaboration

- Meet-up organizing

POSITION I’M OPEN TO :

-Junior Market risk analyst

-Junior Quantitative Developer

-Junior Financial Analyst

-Junior Quantitative analyst

-Intern Risk management

-Intern Actuarial

***Ideas :***

Cy-Tech Financial engineering coursework

Master, IT & Financial Engineering

Specialities : C++,VBA, Python, Java.

To august 2022 (4 months) in any of the following fields : Mathematical modelling, Investment banking, Finance and insurance and Pension management.

Aspiring Market Risk & Financial Analyst | Experience with VBA, Excel and C++

Specialties :

Languages : C, C++, Java, VBA, R, JavaScript, Python

Skills/Interest : Git, SQL, Algorithmic trading

• Implemented a VBA Excel/Access tool to explain historical VaR movements of Structured Rates portfolios thanks to Principal Components Analyses (PCA)  
• Implemented VBA automated VaR calculations for the Equity desk

• Formulated and implemented Basel II/III CVA VaR allocations for trading books.  
• Developed and implemented credit risk monitoring of counterparties (e.g PFE, Peak EAD, EE, EEPE, CSA, etc)

• CVA pricing  
• Capital optimisation initiatives through clearing, compression, novation.  
• Pricing of CSA multi-currency embedded optionality

• RWA, Leverage Ratio, Funding, MRUD/CCP IM optimisation for Rates and Credit  
• Incremental Risk Charge (IRC) optimisation  
• KVA & MVA pricing