Mohammed Mahdi Akkouh

Senior Quant Developer @ ANZ

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Summary

I develop and deliver pricing solutions in the financial industry and have over 8 years of experience within banks. I am engaged, punctual, and cost-oriented, and my primary objective is to satisfy the end user by providing quality, reliable service. I enjoy finding elegant solutions to simplify and improve systems while complying with in-house practices. In addition I have experience managing and guiding teams through the development-testing-production cycle. I am constantly engaged in learning new subjects, such as web technologies, machine learning, big data, and statistics. And, in my free time, I enjoy rowing.

Experience

Senior Quantitative Developer at   ANZ
March 2015 - Present (7 months)

  Developing and maintaining the analytics library.

Team Leader, Analytics at   Natixis
October 2013 - March 2015 (1 year 6 months)

  - Project-managed a team of 11 persons in charge of the development-test-delivery process of the analytics library and Summit addins - Defined, documented processes and assured training - Conceived solutions for trading desks and risk services - Secured/improved the development-test-delivery cycle by lowering operational risks and accelerating the frequency of delivery (delivering every 2 weeks down from 6/8 weeks) - Technologies: Summit addins, C/C++, Git, Shell scripts, Jenkins

Quantitative Developer at   Natixis
April 2008 - September 2013 (5 years 6 months)

  - Worked within the IR analytics team - Developed IR exotic pricers - Collaborated with quantitative analysts in designing and crafting a new analytics library for vanilla IR assets pricing - Improved and maintained IR curves for trading desks: OIS discounting, Short Term electronic trading, refactoring the LIBOR stripper - Technologies: C/C++, Visual Studio - Designed and built a grid-computing solution for pricing and hedging exotic IR assets (few minutes of calculation time down from 1 hour) - Migrated the analytics library to Solaris. - Technologies: Datasynapse, C/C++, boost, Make, Bash

FO Trainee Egineer at   BMCE Capital
February 2007 - September 2007 (8 months)

  - Developed pricing tools for bonds, FXO and Var - Participated in the project management team in charge of implementing Basel II directives

Volunteer Experience

Volunteer at SIFE

2004 - 2006 (2 years)

Enriching experience, where I visited remote locations and met many people with real economic concerns. I had enjoyed working on the field and sharing experience.

Projects

Sport Social Network

August 2013 to May 2014

Members:Mohammed Mahdi Akkouh

Social Network for sport players using web technologies: Ruby 4, Rails 2, Postgresql, Bootstrap 3, GIT.

IR Exotic Generic Pricer

March 2011 to January 2013

Members:Mohammed Mahdi Akkouh

Based on lexical and grammatical analysers, implemented in Flex and Bison, this calculator can generate any payoff on the fly. Models and numerical methods can be plugged-in.

Skills & Expertise

Interest Rate Derivatives
Software Development
Financial Software Development
C/C++ STL
Web Development
Ruby on Rails
JavaScript
C++
Programming
Derivatives
Fixed Income
Structured Products
Investment Banking
Financial Modeling
Financial Risk
Electronic Trading
Trading
Project Management
Hedging

Education

SKEMA Business School

Postgraduate program, Financial Engineering, 2007 - 2008

Activities and Societies: IEEE

Ecole Nationale Supérieure d'Informatique et d'Analyse des Systèmes - ENSIAS

Engineer's degree, Computer Software Engineering, 2004 - 2007

Activities and Societies: SIFE: Students In Free Entreprise

Moulay Youssef High School

Classes Préparatoires aux Grandes Ecoles, Maths / Physics, 2002 - 2004

Certifications

Data Wrangling with MongoDB

Udacity   July 2015

Intro to Data Science

Udacity   April 2015

The Modern World: Global History since 1760

Coursera   April 2013

Gamification

Coursera   October 2012

Networked Life

Coursera   October 2012

Game Theory

Coursera   May 2012

Interests

web development, rowing, boxing

Languages

English
French
Arabic

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Linked in.

Contact Mohammed Mahdi on LinkedIn