**Waleed Aly**  
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**WORK & EXPERIENCE**

**CoBo Trading Group *(Acquired by George E Warren Corporation*) February 2016 - Present**

**Trading Group (Co-Founder)**

* Strategies rooted in volume-based technical analysis, enhanced with macroeconomic and cross-product correlation analysis
* Utilized machine learning, algorithmic, and discretionary methods to analyze the markets and execute trades
* CoBo acquired by George E Warren in March of 2019
  + GEW is one of the largest privately held companies in Florida with over 100 years trading physical energy products
  + Acquired to establish GEW’s first futures trading division, marrying our technical knowledge of the futures market with their domain knowledge of the cash/physical market

**Discretionary Trading**

* Traded a wide array of markets across all sectors
  + Foreign Exchange: All G10 and emerging market currencies as well as all major crosses
  + Energy: Crude Oil, Gasoline, Heating Oil, Gas Oil, Natural Gas, and all calendar spreads
  + Agriculture: Soybeans, Soybean Oil, Soybean Meal, Corn, Wheat, Live Cattle, Lean Hogs
  + Metals: Gold, Silver, Copper
  + Rates: US Treasury futures: 2yr, 5yr, 10yr, 30yr

**Algorithmic Trading**

* Sole architect of a complete in-house back-testing framework through Python
  + Included optimization and walk-forward framework to validate potential trading strategies
* Personally designed, tested, and implemented a variety of in-house, proprietary trading algorithms
  + Employed several fully-automated, “always-on” systems
  + Employed several semi-automated systems with activation criteria dependent on market conditions

**Modeling/Machine Learning**

* Designed proprietary pricing models for the energy sector
  + Machine Learning Methods: SVM, Random Forest, XGBoost, Artificial Neural Networks
  + Objectives: Identify price dislocations in the market to signal discretionary trading opportunities
  + Applications: Models incorporated into select algorithms to assess market conditions and govern trade sizing

**Jefferies *(MBS Trader)*  August 2009 - February 2016**

**Specified Pools Trading (January 2014 – February 2016)**

* Responsible for trading all Tenors: 10yr, 15yr, 20yr, 30yr
* Created complete trading platform from scratch
  + Built historical payup database, empirical pricing model, and relative value framework
* Valuation: Utilized and built a variety of valuation methods and tools
  + Several valuation methodologies / hedging strategies utilizing a variety of products
  + Futures/Options: Treasuries, Mid-Curves, Fed Funds, Eurodollars

**Hybrid ARMs Trading (April 2010 – January 2014)**

* All agency products: FHLB, FNMA, GNMA
  + All sectors: Floaters, Seasoned, New Issues, TBAs
* ARM CMOs
  + IO’s, IIO’s, Floaters
  + Built the business from top to bottom: structured, sold, valued, and tied-out deals
  + Many structures printed across a wide variety of collateral
  + \*\* GN 5/1: Structured and sold first ever CMO with GN 5/1 collateral to market
  + \*\* GN 3/1: Built a significantly sized/consistent strategy structuring GN 3/1 CMOs

**CMO Desk (August 2009 – April 2010)**

* Junior trader on the CMO desk
* Responsible for deal reconciliation, risk reporting, and P&L
* Created Excel-based hedge and risk reporting for specified pool inventory and secondary CMOs
* Automated the P&L process through Excel and VBA coding

**BNP Paribas *(Financial Analyst)* November 2006 – August 2009**

* Primary P&L controller for the mortgage desk: ARMs, specified pools, TBAs
* P&L controller for the CMO and prop-trading desks
* Designed VBA-enhanced Excel spreadsheets to automate add value to the P&L process
* Developed a risk and accounting-based P&L system for the trading desks

**EDUCATION**

***Villanova******University,*** *Philadelphia, PA*  **Graduated 2006**

**Bachelor of Science, Mathematics**  
**Minor, Latin**

**ADDITIONAL SKILLS AND CERTIFICATIONS**

* **Certifications**: Series 7, Series 63
* **Computer** **Skills**: Excel, Python, Visual Basic, PolyPaths, Intex, Yieldbook, PowerPoint
* **Foreign Languages**: Arabic: proficient (speaking), German: currently studying