

CHAMIE DIGITAL

DEC 2015

CREDENTIALS

#1 EPISTEME CAPITAL



EPISTEME CAPITAL PARTNERS

- ▶ Episteme is a global investment manager founded in 2009. Episteme has offices in London and New York, and is related to Long Term Capital Management (LTCM) and JWM Partners. Episteme managed a £200m systematic quantitative global macro hedge fund
- ▶ Joined Episteme in 2010 as the sole analyst and developer in the operations department and worked closely with the CFO, COO and CIO. Other key activities include developing investment platform, researching and back-testing investment strategies

1. Back/Middle Office Automation

- ▶ Developed new in-house software to work with legacy databases for trade booking, reconciliations, risk reporting and performance attribution

- ▶ Developed data feeds and managed huge datasets
- ▶ Achieved better performance, robustness, less development time, and significant cost-savings by applying latest software technology

2. Quantitative R&D

- ▶ Performed tick data and trade data historical analysis to help traders understand transaction costs, volatility and intraday patterns
- ▶ Built real-time applications (incl. web-based user interface) to monitor asset prices, portfolio performance and risk
- ▶ Optimised trading signal calculations to reduce slippage and capture more alpha
- ▶ Wrote programs to back-test statistical and time-series based trading strategies on 15,000 global stocks, future and FX forwards – achieved Sharpe ratio in excess of 1

CREDENTIALS

#2 PRYTANIA, #3 AHL



PRYTANIA
INVESTMENT ADVISORS LLP



PRYTANIA INVESTMENT ADVISORS

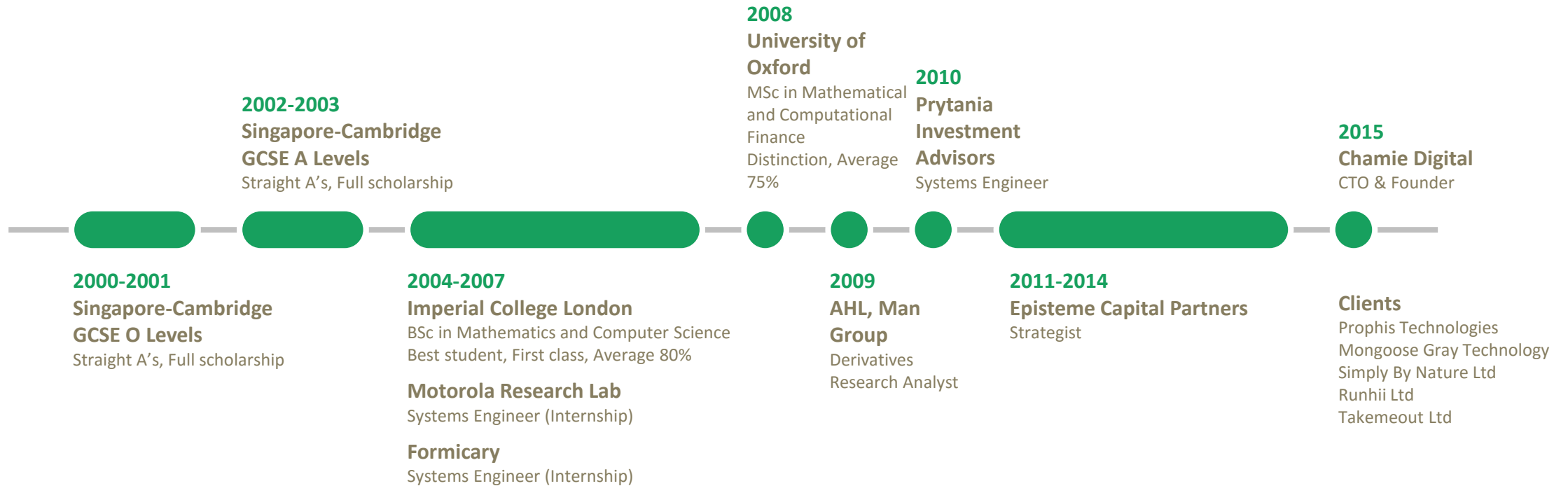
- ▶ Prytania is a London-based boutique specialising in structured credit. Prytania has advised and managed institutional client monies since 2003 with current assets under management (AUM) over £1b
- ▶ Joined Prytania in 2009 as a Systems Engineer in the Software as a Service (SaaS) product development. Developed a greenfield software to manage portfolios of asset-backed securities (ABS) and collateralised debt obligations (CDOs) after the financial crisis, targeted at clients such central banks
- ▶ Key responsibilities include data integration, software performance benchmarking and optimisation, developing graphical user interfaces and software testing

AHL, MAN GROUP

- ▶ AHL is a leading quantitative investment manager based in London, Oxford and Hong Kong. AHL is part of Man Group and has an AUM of USD 14.4b
- ▶ Joined AHL in 2008 as a Derivatives Research Analyst. Managed a £5m portfolio of insurance-linked securities and responsible for full life-cycle of the strategy: research, trade execution, risk and performance monitoring, and reporting
- ▶ Formulated a mathematical risk model to construct a balanced and diversified portfolio of catastrophe bonds with an acceptable tail risk
- ▶ Developed programs performing resource-intensive calculations for portfolio optimisation using mean-variance, VaR, CVaR and expected utility approaches. Ran historical simulations to identify a portfolio construction strategy for an illiquid and high transaction costs environment

CV

EDUCATION & WORK EXPERIENCE



CV

TECHNOLOGIES USED (1/2)

DATABASES



WEB TECHNOLOGIES



SCIENTIFIC LIBRARIES



CV

TECHNOLOGIES USED (2/2)

WEB SERVERS



DEVOPS



NETWORKING



CLOUD SERVICES



WEB FRAMEWORKS



PROJECT MANAGEMENT

