

Kays Nofal

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EDUCATION

- Sep 2020 – Dec 2020 **Center of Mathematical Finance**, Moscow, Russia
Quantitative finance program
- Oct 2018 – Oct 2019 **Gubkin Russian State University of Oil and Gas (National Research University)**, Moscow, Russia
Oil & Gas trading program (Gazprom corporate educational program)
- Sep 2015 – Jun 2016 **New Economic School**, Moscow, Russia
MSc in Finance
- Sep 2014 – Jun 2016 **Moscow Institute of Physics and Technology (National Research University)**, Moscow, Russia
Master Degree in Science-intensive technologies and economics of innovation
- Sep 2010 - Jun 2014 **Moscow Institute of Physics and Technology (National Research University)**, Moscow, Russia
Bachelor Degree in Applied Mathematics and Physics
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WORK EXPERIENCE

- Jun 2021 – present **Quantum Brains**, Saint Petersburg, Russia
Trader at algorithmic crypto fund – OTC desk
- Support for trading robots for 160 coins
 - Optimization of input parameters of algo strategies
 - Python coding
 - OTC trading with clients
 - Hedging open positions on the market
 - Regular reporting
- Aug 2018 – Mar 2021 **Gazprom Marketing & Trading Ltd**, Saint Petersburg, Russia
Lead Gas Derivatives Product Controller – Global Risk Department
- Daily PL reporting across different strategies (prop, portfolio, storage, transport, derivatives)
 - FX exposure, MtM, PL attribution reporting (greeks, new trades, forecast and etc.)
 - Independent price verification (house curves for different hubs and vol surfaces vs third party's publication)
 - Independent derivatives pricing
 - Review and signing off on behalf of PC complex structured deals
 - Weekly gas / LNG market analytics for CRO
 - VBA coding
 - Ad-hoc trader's and settlement's supporting
- Mar 2018 – Aug 2018. **Sberbank CIB**, Moscow, Russia
Head of Stream at Derivatives Counterparty Credit Risk Monitoring
- Financial statement analysis
 - CF-analysis
 - Market research
 - Monitoring of RISDA/ISDA/GMRA/CSA
 - Analysis of the client's derivatives positions (impact MtM on the client's P&L)
- Oct 2016 – Mar 2018 **Sberbank**, Moscow, Russia
Lead Specialist – "Sberbank International"
- Data analysis for Distressed Assets Division (credit portfolio analysis, NPL, regression analysis)
 - Preparing weekly dashboard, presentations and reports about DA for Head
 - Digital project leading: preparing documents for management committee; communication with other departments (strategy and development, finance, security and etc.)
 - Communication with Subsidiary Banks about providing data
 - CF-modelling
 - Implementation machine learning algorithms to Distressed Assets collection.
- Jul 2016 – Aug 2016 **Sberbank CIB**, Moscow, Russia
Intern – Global Markets Department, Structured Products Group
- Derivatives pricing (XCCY, IRS, Commodity and Equity Options, Cap/Floor, Structured Notes)
 - CVA/DVA pricing for derivatives transactions
 - Active using of Bloomberg terminal and Murex

- Preparing of presentation materials about hedging strategies, derivatives and structured products for clients
- Preparing presentations and REPO transactions memos for internal committees

Mar 2016 – May 2016 **Zhizhin&Partners**, Moscow, Russia (M&A-boutique)
Internship, M&A Analyst

- Food retail market research in Russia
- Financial analysis and business valuation

Sep 2013 – Sep 2014 **General Physics Institute Russian Academy of Sciences**, Moscow, Russia
Senior laboratory

- Developing new method of mass-spectrometry
- Mathematical modeling of physics processes
- Statistical analysis of big data

AWARDS

2014 **Prizewinner of HSE Student Olympiad in econometrics**

2010 **Medalist of the regional stage of All Russian Olympiad in physics**

2010 **Medalist of the regional stage of All Russian Olympiad in mathematics**

2010 **Laureate of the Olympiad “Fizteh-2010” in physics – the first degree**

2010 **Laureate of the Olympiad “Fizteh-2010” in mathematics – the second degree**

ADDITIONAL INFORMATION

- **Citizenship:** Russian Federation
- **Languages:** Russian (native), English (fluent).
- **Computer Skills:** VBA, Python, R, SQL, Bloomberg, Murex, Endur (energy and commodities trading software).
- **Personal Interests:** Ballroom dancing (Candidate Master of Sports, participant of international competitions in ballroom dancing and winner of many Russian competitions). Powerlifting (Candidate Master of Sports). Playing the piano (graduate of music school). CrossFit, Tennis. Theatres.