

Contact

www.linkedin.com/in/wolfgang-cauchy (LinkedIn)

Top Skills

Deep Learning
Neural Networks
Equity Derivatives

Languages

English (Full Professional)
French (Native or Bilingual)
Spanish (Limited Working)

Certifications

Certification in Quantitative Finance
Series 7 - General Securities
Representative Examination
Series 63 - Uniform Securities Agent
State Law Examination
Deep Learning
Series 57 - Securities Trader
Examination

Wolfgang Cauchy

Executive Director, Equity Derivatives Trading at CIBC World
Markets | QuantCrunch.com
New York, New York, United States

Summary

Trader in Equity Derivatives with early career as a Quantitative Analyst in New York, Hong Kong and London. Extensive experience in single stock and index derivatives, both flow and light exotics trading. Currently focused on US Index Derivatives. Founder and CEO of QuantCrunch, a powerful platform for market analytics.

Experience

CIBC Capital Markets
12 years 3 months

Executive Director - Equity Derivatives Trading
2021 - Present (2 years)

Director, Equity Derivatives Trading - Index Volatility Trader
March 2017 - 2021 (4 years)
New York, United States

Director, Quantitative Analysis
September 2011 - February 2017 (5 years 6 months)
New York, United States

QuantCrunch
Founder and CEO
February 2018 - Present (5 years 10 months)

Credit Agricole CIB
3 years 8 months

Commodities Quantitative Analysis
November 2008 - August 2011 (2 years 10 months)
New York / Hong Kong / London

High Frequency Trading Developer - Equity Market
March 2008 - November 2008 (9 months)

New York, United States

Developer on a High Frequency Trading project - New York

Developer for the Front Office - Equity Derivatives

January 2008 - March 2008 (3 months)

New York, United States

Developer for the Front Office (C# - VBA) - Equity Derivatives Market

Societe Generale Corporate & Investment Banking

Developer for the Front Office - Fixed Income Market

April 2007 - August 2007 (5 months)

Paris, Île-de-France, France

Internship - Developer for the Front Office (C# - VBA) on the Fixed Income Market

Dassault Systèmes

Project Chief

October 2006 - March 2007 (6 months)

Paris, Île-de-France, France

Internship - Project chief for the realization of a software for Dassault Systèmes

Amphenol Jaybeam

Developer in Telecom Research

June 2006 - August 2006 (3 months)

Wellingborough, UK

Internship – 3 months at Jaybeam Wireless Ltd.

Education

The Wharton School

Executive Education Program · (2020 - 2021)

CQF Institute

Certificate in Quantitative Finance, Paul Wilmott's Certification · (2010 - 2011)

Ecole centrale d'Electronique

MSc, IT & Finance · (2003 - 2008)

Université de Montréal - Ecole polytechnique de Montréal

MSc · (2007 - 2007)

Conservatoire National des Arts et Métiers
Evening Courses, Finance · (2006 - 2007)