

Senior Quantitative Developer

PROFESSIONAL EXPERIENCE

- 2007-2014 **Société Générale Investment banking. Paris, France**
Prop Trading Front office – Commodities Trading Advisor (CTA) desk
Main achievements:
- Maintenance and development of the algorithmic trading system
- Expertise in signals computation, strategies coding and execution
- In-depth experience in back-test (historical data) and simulation (real-time) tools
- Major contributor of the trading IT expert team
Program Trading at Cash and Research
- Enhancement of the execution engine of benchmark-based strategies
- 2000-2007 **BNP Paribas Investment banking. Paris, France**
Equity and derivatives - Software development team
Main achievements:
- Lead developer and project manager for the front client tools for 7 years
- Trading Station for equity and derivatives trading room, 150 users worldwide
- Front-to-back connection systems and central products repository
- Very low-latency FIX client hub for connection to in-house market access
- 1995-2000 **France Telecom**
Contractor for the Research Center in Paris
Developed internal software of telecommunication equipments

EDUCATION

- 1994 **Ecole Centrale de Lyon**
"Grande École" equivalent of a Master of Sciences
(Electronic Engineering)

COMPUTER SKILL

Excellence in C# and Java
Proficiency on Windows and Unix platforms (Including Linux and OS-X)
Extensive knowledge of C++/C, JNI, SQL, CORBA, CUDA
Mathematical skills: convex optimization and linear algebra

LANGUAGES

French: native language.
English: fluent.
Russian: basic knowledge (written and spoken).

OTHER INFORMATION

Outgoing and cooperative personality
Passionate with game theory and artificial intelligence