

CHARLES SOYER

Seeking to follow the M2MO Master at Paris Diderot

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WORK EXPERIENCE

Quantitative Researcher Intern

BNP Paribas Asset Management

Dec 2019 – Jun 2020

Paris, France

- Implementation in python of the low volatility strategy multi-factor equity (Mosek optimization under several constraint, matrix calculation)
- Creation of a general Webapp with dash plotly (Python package) to backtest and follow the performances of all the portfolios (generalization to all portfolios), creation of an API in order to request the SQL Database
- Deep Learning on datas from google in order to find new strategy

Python

Dash

SQL Server

Machine Learning

Buy-side

Trader Exotic Derivatives Intern

Crédit Agricole CIB

Jun 2019 – Dec 2019

London, United Kingdom

- Pricing new structured products (Credit Linked Notes, CADI range accruals, etc.) for structuration and sales teams with institutional clients like Private Banks / Do the desk cash balance on all the currencies by possibly arbitrating FX swaps
- Index Structuring (CACIB Amundi MOMA 5) to sell bespoke multi asset performance products
- Managing the risks of the book (delta, gamma, vega and cross gamma) on rates, FX and credit, Hedging the aforementioned risks in an optimal manner
- Develop analysis tools for senior trader (Data analysis on VBA, Python pandas/scikit learn/numpy)

VBA

Trading FX

Python

Bloomberg

Sell-side

Salesman

Nespresso

Jun 2018 – Aug 2018

Grenoble, France

- Salesman in a store during my worker internship, in charge of the Vertuo system, Nespresso's new spearhead appliance (sales objectives: 100 machines, sales achieved: 136 machines)

Sales

Customer Relationship

Data Analyst Intern

Sopra Banking Software

Jun 2016 – Jul 2016

London, United Kingdom

- Program tester working on Cassiopae software package (SQL Reader request)

SQL

First internship

EDUCATION

Applied Mathematics Master

CentraleSupélec (cursus centralien)

Sep 2017 – Jun 2021

France, Gif-Sur-Yvette

- Highly selective Master's level engineering school, ranked no.2 in France
- Majors: Mathematics (Probability Statistics), Physics, Global Market Finance, Corporate Finance, Accounting, Applied Mathematics in Science, Economy, Programming

PCSI / PC*

Lycée Champollion

Sep 2015 – Jul 2017

Grenoble, France

- Intensive preparation in Mathematics, Physics and Chemistry (PC*) for French Top School competitive exams after a Baccalauréat in Sciences (A-Levels equivalent)

SKILLS

- Python, Full-Stack Data Analysis
- VBA
- Java
- R
- SQL
- HTML/CSS
- LaTeX

LANGUAGES

English

TOEFL ITP (607)

French

Native

EXTRA ACTIVITIES

- Ski : 9th French Championship (Special slalom SL)
- Waterski : 2nd French Championship (Slalom 58km/h 2@11,25m)
- Rugby : University Level, Fly-Half of the Centrale Rugby Club
- Non-profit organization : Vice-President of Ski Club Centrale Paris (in charge of the student ski trip)

Sports

Competition

Association