Edouard Ruiz
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Nationality: French
Age: 31

Front Office Engineer

Work experience

Quanteam – Société Générale Corporate and Investment Banking
Jun 2014 – Present
14 months

Exotic Products Pricing, Front Office Commando, *Paris, London, HK*
Desk description: 20 financial engineers, structured products on Equity, Credit, Interest Rates; Python
- Developed multiple key tools to automate the pricing processes
- Discussed the desk needs with R&D and proposed implementations
- Priced various structured products using proprietary tools and product description language
- Presented strategic projects to the top management and won the innovation prize

Quanteam – Société Générale Corporate and Investment Banking
Feb 2013 – Jun 2014
17 months

Exotic Products Trading, Front Office Commando, *Paris*
Desk description: 15 developers, structured products on Equity, Credit, Interest Rates; C#, VBA, SQL
- Participated in the effort of optimizing the delta hedging of exotic desks by developing a solution to aggregate and explain exposure in real-time and generate adequate trades
- Developed a tool to extrapolate long term structure of implied volatility on equities
- Discussed extrapolation/interpolation methods and their parameters with trading and R&D

Société Générale Corporate and Investment Banking
Jul 2010 – Jun 2012
24 months

Proprietary Trading, Analyst on a Long / Short Fundamental Arbitrage Desk, *London*
Desk description: 6 portfolio managers, 1 execution trader, European and US markets; VBA
Strategies: fundamental Equity long/short positions; holdings arbitrage; directional positions
- Developed models and backtests to find investment opportunities: momentum/mean reversion strategies, dividend yield, baskets of stocks, holding arbitrage…
- Established financial models and discussed hypotheses with analysts and companies
- Supported the activity of the desk in daily and operational tasks: P&L reconciliation and explanation, dividends, repo, FX hedging, solving booking issues with brokers and Middle Office

Société Générale Corporate and Investment Banking
Jul 2009 – Mar 2010
9 months

Equity Derivatives Strategy, Analyst, *Paris*
Desk description: 2 seniors analysts, 1 junior analyst, focused on European and US markets; VBA
- Generated trade ideas based on fundamental analysis and vanilla options
- Managed clients requests: volatility studies, screenings, stock picking, backtests of strategies
- Wrote daily strategic market commentaries on implied volatility and option market flows as well as dividend forecast analysis

Murex
Feb – Aug 2008
7 months

Data Mining and Modeling, Consultant, *Paris*
- Created tools in VBA and SQL and P&L or Risk reports using the firm's software
- Assisted customers in the use of the platform and organized trainings

JL Investments
Oct – Dec 2006
3 months

Alternative Asset Management R&D, Developer, *Paris*
- Developed modules on a high-frequency trading software
- Analyzed critical performance issues and optimized client software

Education

2015	CFA Level 2 candidate
2013 – 2015	Completed multiple MOOCS in various subjects (mainly Machine Learning and Data Science)
2008 – 2009	**MSc. in Quantitative Finance** – **EMLYON** – Postgraduate Studies majoring in Financial Engineering
2003 – 2008	Diplôme de Grande Ecole d'Ingenieurs equivalent to **MSc. In Computer Science** – **EPITA**, with honors

Professional skills

Programming	Python, R, C#, SQL, VBA, C++, MATLAB, Java, JavaScript
Software	Bloomberg, Microsoft Office (advanced knowledge of Excel, Word, Access)
Languages	French (native language), English (fluent)

Miscellaneous

Startup	Co-founder of the website Kelmiz, a sports bets comparator, supported by Science Po Incubateur
Sports	Running (marathon, half marathon), scuba diving (PADI Open Water Diver), squash, motorbike (Ducati)