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| **Edouard Ruiz**  14, rue Milton  75009 Paris  France | | **Front Office Engineer** |  +33 6 84 22 13 29  🖂 edouard.ruiz@gmail.com  Nationality: French  Age: 31 |
| **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) | | |