

Fabien Dieulle

IT Quant

C#, R, Python
Spot and Future FX
Performances and Simplicity

Corporate Experience

- Since 2019** **Quant Trader** for **Societe Generale** (New York, USA).
Trading and monitoring for Fx Spot/NDF market making activity.
Trading and monitoring for the riskless principal activity.
Research and development on the FX Spot market making and trading analysis. (Python)
Research and development on model for trading strategies on FX Futures.
- 2013-2019** **IT Quant** for **Societe Generale** (Paris, France)
Development and design of high performances back-test framework/environment for research. Used to generate models and trading strategies. Implemented from the market data to statistical learning in C#/C++ and R/Python. Technical lead position.
Development and design of execution orders like TWAP, Sweeper, Peg. Orders provided by the riskless principal activity to the client's bank. Implemented in C#. Technical lead position.
Development and optimization of low latencies multi assets trading automatons. Implemented in C#.
Development on a pricing automaton for Spot Fx products. Implemented in C#
Development of some monitoring trading tools. Implemented in C#, WPF and Winform.
- 2010-2013** **Software developer** for **Addstones Consulting** (Paris, France) as a contractor for **Societe Generale**.
Development and design of a real time order management system for trades and sales world wide. Implemented in C# and WPF
Development of an execution engine for complex orders like sweepers in C#.
Development of a liquidity aggregation library under constraints used for pricing and execution engine in C#.

Development of a WPF framework for client applications based on MVVM pattern.
Technical lead position.

Development and design of front

- 2010 (half time)** **Software developer** .Net innovations for **Credit Agricole** (Saint Quentin en Yvelines, France)
- Development of collaborative applications on **Microsoft Surface table** for retails bank in C#/WPF.
- Development on customer interactions with the **NAO robot** in C++.
- 2009 (7 months)** **Trainee** for **Winwise** (Paris, France)
- Development on **Microsoft Surface table** for different show rooms in C#/WPF
- 2007 (6 months)** **Trainee** for **Total Petrochemicals** (Le Havre, France)
- Development of an application to compute and control the density of plastic granules based on linear regression. Implemented in Java.
- 2006** **Web developer** for Villésime (Le Havre, France)
- Development of web sites for shops in Le Havre city, in PHP/JS/MySQL/Joomla

Technical skills

- Languages** C#, R, Python, C++, powershell, bash, ...
- CI/CD** Git, SVN, TeamCity, Travis, Docker, ...
- Middleware** TCP/UDP, Tibco, RMDS, ...
- Data** Oracle, SQLServer, postgre, influxDB, OneTick, ...
- Moocs** Coursera & Pluralsight, I followed different sessions on performances, C++, Python and machine learning.

Education

- 2010** Master degree in computer science in ESGI (Paris, France)
- 2008** Bachelor degree in Mathematics and Computer science in Le Havre University (France).
- 2007** DUT in computer science in Le Havre university (France)

Activities and interests:

- Hobbies** Passionate about technologies and travels
- Sports** Basket ball and I also played rugby for 10 years

Music

I have been graduated from a music school and played in a Symphony and harmonic orchestra for 8 years.

fabien.dieulle@gmail.com

+1929-225-4259/+336.22.69.42.32

Apt 17C, 45 West 60th Street, New York, 10023 NY, USA

<https://github.com/fdieulle>