Romain Bastiani

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Seeking a full-time Quantitative Researcher role (start: Apr 2026).

WORK EXPERIENCE

Inception Technology — Paris, France
Quantitative Researcher - Macro and Systematic Commodities — *Jul 2025 – Apr 2026*
Startup providing quantitative tools to Tier-1 global commodity trading houses (clients under NDA).

- Leveraged and enhanced the **macro factor lens** for commodity derivatives portfolios to provide traders with clear P&L attribution and risk views (identifying **macro drivers** vs. **idiosyncratic moves**).
- Engineered a conversational AI platform (based on LibreChat) integrated with a custom Model Context Protocol (MCP), enabling users to query proprietary datasets (**CTA flows**, **convexity**) via state-of-the-art LLMs.
- *Keywords: **COT Model**, **Macro Factors Lens**, **CTA Positioning**, LLMs, P&L Attribution.*

Inception Technology — Paris, France
Quantitative Researcher Intern — *Jan 2025 – Jul 2025*

- Researched and backtested high-capacity **factor models** and **Time Series Momentum strategies** (Moskowitz et al.) on commodity futures (energy, agriculture, metals).
- Analyzed commodity futures positioning (CFTC Legacy, Disaggregated) to track **CTA flows** and **systematic trader exposures**.
- *Keywords: Moskowitz et al., **Time Series Momentum**, **Factor Models**, **Backtesting**, CFTC Data.*

Funds Avenue — Luxembourg
Risk Management Intern — *Jul 2024 – Dec 2024*

- Assessed portfolio risk utilizing **stress tests** and **Value-at-Risk (VaR)** via Python/Excel models, and presented comprehensive risk reports to senior management to support strategic decision-making.
- *Keywords: Risk Management, **Value-at-Risk (VaR)**, **Stress Testing**, Portfolio Analysis, Python.*

EDUCATION

Neoma Business School — Rouen, France
Grande École Program – Corporate Finance | ***GPA: 4.0/4.0*** — *2023 – 2025*

- **Relevant Courses:** Financial Engineering & Derivatives, Advanced Corporate Finance, Financial Data Analytics, Private Equity, Financial Modeling & Valuation.

Esigelec Engineering School — Rouen, France
Master's Degree in Engineering Finance | ***Rank: Top 10%*** — *2021 – 2024*

- **Relevant Courses:** Mathematics (Analysis, Algebra, Statistics), Programming (Python, Java, SQL, C), IT Architecture.

Esigelec Engineering School — Rouen, France
International Integrated Preparatory Cycle — *2018 – 2021*

PERSONAL PROJECTS

High-Frequency Market Making Strategy | *Python, NumPy, Pandas, Polars, SciPy* — Sep 2025

- Reproduced the **GLFT market-making model** (Guéant–Lehalle–Fernandez-Tapia) using the **exact Th.1 optimal quotes** under inventory constraints.
- Calibrated **order arrival intensity** $\lambda(\delta) = Ae^{-k\delta}$ and **adverse selection (markout)** from BTCUSD PERP data (downsampled to 5s bars).

Portfolio Optimization Strategy | *Python, NumPy, SciPy, Matplotlib* — Jan 2024

- Constructed an optimal portfolio using the Markowitz Efficient Frontier theory to maximize the Sharpe Ratio.
- Implemented Mean-Variance Optimization (MVO) using `scipy.optimize` and simulated thousands of portfolios (Monte Carlo) to visualize the Efficient Frontier and the CML.

ADDITIONAL TRAINING

MIT – edX — Online
Quantitative Finance & Machine Learning Certifications

- **Mathematical Methods for Quantitative Finance:** Probability, stochastic processes (discrete & continuous), Itô calculus, time series.
- **Machine Learning with Python:** Linear models, clustering, recommender systems, CNN, generative models, reinforcement learning, NLP.

SKILLS & INTERESTS

Languages: French (native), English (C1)
Programming: Python (NumPy, pandas, scipy, scikit-learn, Polars), SQL
IT: Microsoft Office Pack, LaTeX
Interests: Fencing (Regional Level & Referee), French History