Houssam Eddine Trizi

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EDUCATION

Mohammedia Engineering School — **Rabat, Morocco**
Master of science in Modeling and Scientific Computing — *June 2016*

CPGE High Tech — **Rabat, Morocco**
Classes préparatoires aux grandes écoles, options maths physiques (MP) — *June 2013*

Abi Darr ElGhifari High School — **Rabat, Morocco**
Bachelor's Degree major: Physics — *June 2009*

PROFILE

Software engineer with hands on experience in application development and CI/CD within investment banking FO and RISK teams (sales, engineering, trading), and with experience and knowledge in the field of quantitative finance.

EXPERIENCE

Bank of America Merrill Lynch — **Paris, France**
FO Risk Application Developer — *March 2023 – Present*

- Intraday risk and PnL application development for Linear Rates Trading.

London Stock Exchange Group - FTSE Russell — **Paris, France**
Quantitative Index Developer (Consultant) — *June 2022 – March 2023*

- Maintain and scale REST API services exposing index pricing and profiling functionality to FO teams.

Solactive Index Engineering GMBH — **Dresden, Germany**
Software Engineer — *February 2022 – June 2022*

- Implement and maintain a market data pipeline for internal index analysts.

Societe Generale Corporate and Investment Banking — **Paris La Défense, France**
Front Office Software Engineer (Trading Fixed Income) — *June 2020 – January 2022*

- Build and integrate a micro-service architecture to compute implied volatility and contribute market data to internal backends.
- Setup a CI/CD pipeline for Python services. Teamcity, Octopus deploy.

Societe Generale Corporate and Investment Banking — **Paris La Défense, France**
Front Office Software Engineer (Pricing Fixed Income) — *June 2019 – June 2020*

- Pre-trade tooling, automation and monitoring of XVA pricing for FIC products (vanilla swaps, cross curency swaps & other exotic products).
- Implement a monitoring tool for sales team to detect cross currency basis arbitrage opportunities for corporate clients.

Societe Generale Corporate and Investment Banking — **Casablanca, Morocco**
Digital Transformation Engineer (Equity) — *Mar 2017 – Jan 2019*

- Develop and maintain a mass pricing automation app of equity structured products variants for distribution clients, which serves as entry points to potential trades.

SKILLS AND QUALIFICATIONS

- Relevant Coursework: Data Structures and Algorithms, Databases, Quatitative finance, Quartz.
- Programming Languages: Python, C#.Net, Java.
- Collaboration and VCS tools: Git, Gitlab, Confluence, JIRA
- Frameworks, technologies & tools : Flask, Django, FastAPI, .Net Core, Visual Studio, Pandas, Jupyter Notebook.
- Databases: SQL: PostgreSQL, SQL Server. NoSQL: MongoDB, Couchbase
- CI/CD & monitoring: Teamcity, Jenkins, Kubernetes, Docker, JFrog Artifactory, Prometheus/Grafana, ELK
- Fluent in both French and English.