

Houssam Eddine Trizi

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EDUCATION

Mohammedia Engineering School

Master of science in Modeling and Scientific Computing

Rabat, Morocco

June 2016

CPGE High Tech

Classes préparatoires aux grandes écoles, options maths physiques (MP)

Rabat, Morocco

June 2013

Abi Darr ElGhifari High School

Bachelor's Degree major: Physics

Rabat, Morocco

June 2009

PROFILE

Software engineer with hands on experience in application development and delivery cycle within investment banking front office teams (sales, engineering, trading), and with experience and advanced knowledge in the field of quantitative finance.

EXPERIENCE

London Stock Exchange Group - FTSE Russell

Quantitative Index Developer (Consultant)

Paris, France

June 2022 – Present

- Development and maintenance of financial indices profiling, calculation and processing library.
- Building REST API exposing library pricing functionalities to business teams.
 - Python 3, SybaseDB, FastAPI, Jenkins,

Solactive Index Engineering GMBH

Software Engineer

Dresden, Germany

February 2022 – June 2022

- Development and maintenance of a financial market data congestion application.
 - Python 3, FastAPI, MongoDB, PostgreSQL, Docker, Kubernetes, Jenkins.

Societe Generale Corporate and Investment Banking

Front Office Software Engineer (Trading Fixed Income)

Paris La Défense, France

June 2020 – January 2022

- Building and integration of micro-services for implied volatility calculation processes and market data contribution to internal backends.
 - Stack: C#.Net Core/Framework, Nancy, Python 3.
- Setup a CI/CD pipeline for the team's existing Python applications. Teamcity, Octopus deploy.

Societe Generale Corporate and Investment Banking

Front Office Software Engineer (Pricing Fixed Income)

Paris La Défense, France

June 2019 – June 2020

- Developed a pre-trade tool to automate XVA pricings for FIC products (Swaps (Vanilla, Convexe, Flexible & Callable), Cross Currency Swaps & other FIC exotic products, used by FIC pricing team.)
 - Stack: Python 3 (Pandas, Numpy), Flask, MongoDB, Elasticsearch Kibana.
- Developed a monitoring tool for sales team to detect basis arbitrage opportunities for corporate clients.

Societe Generale Corporate and Investment Banking

Digital Transformation Engineer (Equity)

Casablanca, Morocco

Mar 2017 – Jan 2019

- Developed an application to automate mass pricing of equity structured products variants for distribution clients, which serves as entry points for potential trades.
 - Stack: Python 3, Flask, MongoDB, Pandas.

SKILLS AND QUALIFICATIONS

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