

SKILLS SUMMARY	Python	Java	Financial Engineering	Quantitative Developer
	C++	Blockchain	Linux & Git Daily User	Research Engineer
	SQL	VBA	French & English (Fluent)	Risk Developer
EXPERIENCE	BNP Paribas CIB, London IT Financial Engineer			Aug 19 – Present
	<ul style="list-style-type: none">Developed and maintained software infrastructure for a technology-driven prime brokerage platform including collateral management & data analytics in Java – PythonDay to Day support for debugging and code optimization in PythonWrote scripts for research and reporting functions in Python/SQLDesigned a GUI tool in Python to enable data analysis reportingProgramming Languages & Framework: Java, Python with SQL on Linux with Git & Spring, Flask/Struts2			
	PwC, Zurich Quantitative Developer			Nov 18 – Aug 19
	<ul style="list-style-type: none">Developed and maintained a Blockchain frontend for a Blockchain based voting app in NodeJsDesigned a GUI tool in Python to enable data analysis reportingDesigned a performant back-end service for efficient data analysis and parsing of Blockchain Data in C++/PythonWrote Python Wrappers for C++ for a direct Database extraction (NuDB)Integrated cryptographic library for key-pair validation in PythonProgramming Languages & Framework: Java, Python with SQL on Linux with Git, C++, MongoDB			
	OpenMined (Open Source Project), London Research Engineer			Aug 17 – Present
	<ul style="list-style-type: none">Implemented a Differential Privacy Wrapper in PythonBuilt a Decentralized Machine Learning Server (Built on top of Ethermint) in GoProgramming Languages & Framework: Python with SQL on Linux with Git, Jupyter Notebook, Numpy, Pandas, TensorFlow, PyTorch			
	BNP Paribas CIB, London Off-cycle Internship, Risk Analyst (Developer)			Feb 18 – Nov 18
	<ul style="list-style-type: none">Designed Python interface for top-down analysis of bank's global risk metrics using several simulation methodsDeveloped a tool for VaR and SVaR analysis down to the underlying level for all the perimeters of the bankDeveloped Python reports for data reporting, among others BNP's Incremental Risk Capital reporting			
	PwC, Paris Internship, Analyst			Apr 17 – Feb 18
	<ul style="list-style-type: none">Developed multiples Blockchain prototypes (Ethereum) applied to FinancePerformed peer review or validation of Credit Risk modelsAnalysed of cryptocurrencies prices, research of stylized facts and arbitrage strategies			
EDUCATION	ESILV Leonardo da Vinci Engineering School, Paris, France			2015 – 2018
	MEng degree in Financial Engineering Relevant Coursework: Financial Markets, VBA, Machine Learning, Advanced Fixed Income with Bloomberg, Risk Management, Equity Derivatives, Data Structures & Algorithms, Statistics, Language and Management			
	Projects: <ul style="list-style-type: none">Options pricer using Black-Scholes, Monte-Carlo and binomial trees models in PythonStudy of Iota Cryptography (Research Project)Insurance/Peer-To-Peer Energy Trading/Traceability Proofs of Concept (Ethereum)Financial reporting for Bloomberg in VBA/C#Blockchain Audit Platform (Java), Analysis of Bitcoin timestamps (Python)Graduate Project: Blockchain Audit Platform with Order Book Data Structures Implementation in Python			
Martiniere Monplaisir High School, Lyon, France				2013 – 2015
Classes préparatoires to the "French Grandes Écoles" Intensive 2-year university level preparation in Mathematics and Physics for highly competitive entrance exams.				