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Ahmad HADDOU

Education

2015–2019 **Ensimag-Grenoble INP**, Grenoble, *France*
Option Financial engineering

2018–2019 **IAE Grenoble**, Grenoble, *France*
Master of quantitative finance in double degree with the Ensimag

2013–2015 **Preparatory classes**, *Lycée Moulay Youssef*, Rabat, *Morocco*
MPSI,MP

Work experience

July 2023- Today **Quantitative Developer**, *Credit Agricole*, *Paris*
Topic: Fixed income Quant developer in Front Office (cross asset team)
- Integration of new financial products in the quantitative library (C++, C#)
- Maintaining the quantitative library (models, products, market data, technical, ...)
- working on pre-trading tools like compacting the products on a user-friendly format depending on the payoff
- developping tools based on the quantitative library that can help traders (backTesting, backPricing, ...)

February 2021- June 2023 **Quantitative Developer**, *HSBC*, *Paris*
Topic: Calculation of regulatory reserves in Middle Office
- Calculation of fair value adjustement for Equity products: Spot bid-offer, vol bid-offer, correl bid-offer, forward bid-offer (C++, C#, VBA)
- Calculation of Totem IPV for Equity: Vanilas, Forward, CVCs, PVPs, SFSs, div swap, Total return swap, Cliquets, ...(Python)
- Calculation of model uncertainty for Rates: SABR model calibration and IPV calculation, ATM vol Calibration and IPV calculation

October 2019- January 2021 **Quantitative Developer**, *BNP Paribas*, *Paris*
Topic: Providing technical and functionnal solutions to traders in Front Office
- Maintenance and support of the booking application (Java, Python, JavaScript)
- Daily check of the integrity of the desk's risk reports
- Providing trading indicators in continuous time (price, greeks, ...)

April 2019- September 2019 **Quantitative Analyst Intern**, *Ostrum AM*, *Paris*
Topic: Generation of a quantitative signal on the index EuroStoxx50
- Implementation of the Hawkes model (C++,VBA)
- Calibration of the model with the maximum likelihood method
- Implementation of the signal

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Skills

Mathematics	Stochastic calculus, Probabilities, Monte-carlo, Statistics, Machine learning.
Finance	Financial Markets, Derivatives pricing and hedging, portfolio management .
Programming	C++, Java,Python,C#, VBA, C,VB.Net, Ada, Mysql,Caml
Diverse	Latex, R, Shell, Vhdl, Scilab, UML,Gantt

Languages

French : Bilingual ★★★★ English : Fluent ★★★★
Arabic : native speaker ★★★★

Interests

Biliardo Traveling Kick-boxing