Rayan Takka

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Available from Jan 2024

EXPERIENCE

Algo Trading Quant - Associate   Feb.2024 – Today
Barclays Corporate and Investment Bank   *London, England*
- Main Tasks : Statistical analysis of Seen/Done RFQs markouts to improve future algo answers : Trade charges updates, clients re-tiering.
- Research and Development of new Features for Algo alpha signals.
- New framework for model calibration, backtesting and deployment.
- Development of new Algo cost for simpler beta risk management on trading side.

Algo Trading Quant Intern   Jun.2023 – Dec. 2023
Barclays Corporate and Investment Bank   *London, England*
- 6-month internship in the SM&D (Statistical Modelling & Development) eCredit team at Baclays CIB, in charge of Credit products Systematic Market Making.   .
- Main Tasks : Development and study of chance to fill models for RFQs. Axes streaming impact on seen inquiry.

Quantitative Investment Strategies Intern   Apr.2022 – Aug. 2022
BNP Paribas Corporate and Institutional Banking   *Paris, France*
- 5-month internship in the QIS team at BNP Paribas CIB, in charge of the development of quantitative investment strategies. Main Tasks : Research, implementation, backtesting and optimization of Multi-Asset Systematic Strategies.

Fixed Income Trading Intern   Sep. 2021 – Feb. 2022
Société générale Corporate and Investment Banking   *Paris-La Défense, France*
- 6-month internship in the Euro Govies and Inflation trading desk, in charge of the quotation and hedging of European bonds. Development and automation of Relative Value tools for FIC Market Making.

EDUCATION

CentraleSupélec   Sep. 2019 – Apr. 2023
MEng in Applied Mathematics   *Paris Saclay, France*
- Main courses : Probabilities, Machine learning, Optimization, Statistics and Programming.

Université Paris Cité   Sep 2022 – Apr. 2023
M2MO (Ex- DEA Laure Elie) : Master's degree in Quantitative Finance *Paris, France*
- Main courses: Stochastic calculus and diffuse models, Modelling of derivatives, Financial instruments, Monte-Carlo Methods

ETH Zürich   Feb. 2021 – Aug. 2021
Academic exchange at the Economics/Mathematics Department   *Zürich, Switzerland*
- Main courses: Decisions and Markets, Financial Economics, Business Analytics, Computational Methods for Quantitative Finance

Lycée Masséna   Sep. 2017 – Jul. 2019
Intensive preparation for the entrance exam for French top Engineering Schools   *Nice, France*
- A French specific two-year undergraduate program leading to a nation-wide competitive examination into the "Grandes Ecoles" (France's top Graduate Schools in Engineering and Business studies).

LEADERSHIP AND EXTRACURRICULAR ACTIVITIES

Summer Trainee/Volunteer   Jul. 2020 – Aug. 2020
Alpes-Maritimes Food Bank   *Nice, France*
- Sorted donations in the cold-room and delivered food packages.
- Created IT tutorials to help volunteers to use the inventory management software. VBA programming in order to automatize various tasks such as inventory reporting.

SKILLS AND HOBBIES

Programming: Python, Git, KDB/Q, SQL, LaTeX
Languages: French/Native – English/Fluent – Spanish/Intermediate
Sport: Football, Triathlon (Swimming, Cycling, Running)