Alex MOUTURAT

http://www.myfinancialmarkets.club

Email : alex.mouturat@gmail.com
Mobile : +33-642-753-496
Address : 29 Rue Vieille du Temple, 75004 Paris
Birth : 16 May 1995

Education

- **London School of Economics and Political Science** London, EN
  Summer School - ME302 The Mathematical Foundations of Black & Scholes Option Pricing Theory *Aug. 2018*
- **Ecole Superieure d'Ingenieurs Leonard de Vinci - ESILV** Paris, FR
  Master of Engineering in Financial Markets and Computer Science *Sept. 2015 – Jun. 2018*
  - **Finance**: Fixed Income, Equity Derivatives, FX Markets, Energy Markets, Stochastic Calculus, Derivatives Pricing and Hedging, Regulation, Risk Management, Bloomberg.
  - **Computer Science**: Data Structure & Algorithms, Oriented Object Programming, Database Management, Bloomberg API, VBA.
- **CPGE Carnot High School** Dijon, FR
  Intensive training in Mathematics to prepare to the exams of top Engineering schools. *Sept. 2013 – July. 2015*

Experience

- **Engie Global Markets** Brussels, BE
  Energy Proprietary Trading *Sept 2018 - Now*
- **BRED Banque Populaire** Paris, FR
  FX & Interest Rates Trader Assistant *Jan 2018 - Aug 2018*
  - **Foreign Exchange**: Assistance for the daily trades with corporate clients on Spot, Forward, FX Swaps and Structured Products. Providing support for the daily management of the options books. Realization of PRIIPS simulations for non-professional clients.
  - **Interest Rates**: Suggesting and pricing structures suited for the current low interest rates period in Europe. Interest Rate Swaps, Caps and Floors, Cross Currency Swaps for debt issuances in foreign currencies.
  - **Others**: Maintaining and developing VBA tools for the desk.
- **Engie Global Markets** Paris La Defense, FR
  Trading & Operation Intern *Apr 2017 - Aug 2017*
  - **Structured Products**: Development in C# of a complex tool for the management and monitoring of all the alive contracts. Usage of Azure MongoDB databases for JSON-format documents storage and Azure Events Triggered functions to retrieve market data.
  - **Trading Lab**: Machine Learning on Oil Gas Futures market data. Trying to predict market movements with common algorithms. All the back-tests have been made in Python with the Backtrader library.
  - **Oil Gas Derivatives**: Discovery of market making activity. Implementation of a VBA option pricer and calibration tool with a Gram Charlier distribution. Aim of this project is to have a view of the volatility smile with its skewness and kurtosis.

Projects

- **Finance & Programming Blog**: Publication of several articles and tutorials : Blog
- **Web Option Pricer**: Web Application implemented in Python (Flask), Javascript and Bootstrap : Pricer
- **Optimized Option Pricer**: Monte Carlo Exotic Options Pricer using Cython compiler.
- **VBA Portfolio Backtester**: Portfolio back-testing tool implemented in VBA and connected to Bloomberg.

Skills

- **Languages**: C#, WPF, Python, VBA, Javascript, SQL **Technologies**: Bloomberg, Reuters, Azure, Office