Alex MOUTURAT

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Experience

- **Engie Global Markets** — Brussels, BE
  Gas & Power Electronic Trading — *Jan 2019 - Now*
  - **Quantitative Analysis**: Complete study in Python on automatic proxy hedging on illiquid gas products with time and location spreads using Principal Component analysis.

  Energy Proprietary Trading — *Sept 2018 - Dec 2018*
  - **Analysis**: Short/mid-term analysis focused on CWE power, gas and CO_2 emission.
  - **Development**: Implementation of a web-based graphic tool in Python (Flask) using internal market data and redesigning a power stack model in Python.
- **BRED Banque Populaire** — Paris, FR
  FX & Interest Rates Sales 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 issuance in foreign currencies.
  - **Others**: Maintaining and developing VBA tools using Bloomberg API.
- **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 structured contracts.
  - **Trading Lab**: Machine Learning on Oil & Gas Futures market data. Trying to predict market movements with common algorithms. Back-tests conducted in Python.
  - **Oil & Gas Derivatives**: 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.

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 Finance and Computer Science — *Sept. 2015 – Jun. 2018*
- **CPGE Carnot High School** — Dijon, FR
  Intensive training in Mathematics to prepare to the exams of top Engineering schools. — *Sept. 2013 – July. 2015*

Projects

- **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**: Python, C#, WPF, VBA, Javascript (knowledge), SQL
- **Software**: Bloomberg, Reuters, Orchestrade, Trayport, Azure, Office