

QUALIFICATIONS

2011 - 6 months
Raleigh, NC
USA

- **Postgraduate Program in Financial Engineering** FMIT -SKEMA Business School
 - Fixed income derivatives, portfolio optimization, Swaps, bonds, Forex
 - Options (exotic options modeling), equity derivatives, credit derivatives, Arbitrage
 - Fixed income structuring, Risk (ALM, VAR modeling), technical analysis, ETF
 - **Financial mathematics**, quantitative analysis, Monte-Carlo simulation
 - **VBA programming, C#, Access data basis creation, SQL.**

2009 - 4 months
Denmark
Copenhagen

- Master Degree at the **Engineer School of Copenhagen** (IHK)
 - Development of embedded Web Server using Java Microcontroller (Java, C++)
 - Project Management courses

2006 - 2009
Paris

- Graduate courses for a French **Computer Engineering Degree at ISEP** (Institut Supérieur d'Electronique de Paris). Graduate with **high honours**.
 - Computer Science (C/C++, Java, SQL) and Applied Mathematics
 - Advanced networks courses (GSM, TCP-IP, WIFI)
 - Project Management courses

2004 - 2006
Paris

- Intensive **Mathematics & Physics** program. « **Classes préparatoires** » ISEP-Stanislas, Paris, France. Prerequisite for entry into all French engineering schools.

WORK EXPERIENCE

2010 - 6 months
Singapore

- Junior **Murex** Consultant for **ANZ** (via Maltem ASIA), upgrade from Murex 2.36 to 2.42
 - Part of the Reporting Team in charge of ensuring the integrity and cohesion of the different reports (M-Reports or from User Interfaces) generated during ANZ End of Day (EOD) process after the upgrade of their MUREX system.
 - Unix Shell scripts (Bash, ksh) and SQL Store procedure for Sybase
 - Development of an entire **PERL/Regex/Bash Unix** program in order to compare flat CSV files and provide **EXCEL** (vba) outcome document for the Reporting Team and BA.
 - Documentation of the EOD process in order to Identified all the reports in the scope (database querying and scripts analysing, M-Reports and interfaces)
 - Business Analysts technical support

2010 - 6 months
2009 - 3 months
USA – Oregon

- Internship for the start-up **LVSYS Corp** in McMinnville, Oregon **USA**.
 - Development of an entire PHP/C# framework-CMS with plugins and templates. Making plug-in (Blog, SEO, Stats, ...) and templates for local companies (PHP, C, C++, C#, SQL).

2008 - 5 months
Singapore

- Internship for **Axway Singapore** Creating a platform for projects and consultants management (PHP, AJAX, SQL, Drupal)

2008 - 6 months
Paris

- Completion of a **financial platform** for money transfers based on **Microcredit** for the company **ICSF Mali** (PHP, SQL, JavaScript, HTML)

OTHER SKILLS

Languages

French : mother tongue

Spanish : intermediate

English : fluent

Computer Languages

- Advanced : *VBA, Perl, Regex, Java, C, C++, C#, Shell, PHP, SQL, (X)HTML, XML, UNIX*
- Intermediate : *JavaScript, VB.Net, Python*
- Notion of: *Maple, Matlab*

Hobbies/Interests

- Travelling, Music (guitar), Reading, Museums, Sports
- Sciences (Math, physic), News, DIY, Open Sources Community