CHARLES SOYER

Looking for a 6-month internship in quantitative finance from April 2021

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WORK EXPERIENCE

Quantitative Researcher Intern

BNP Paribas Asset Management

Dec 2019 – Jun 2020   Paris, France

- Implementation in python of the low volatilty strategy multi-factor equity (Mosek optimization under several constraint, matrix calculation)
- Creation of a general Webbap with dash plotly (Python package) to backtest and follow the performances of all the portfolios (generalization to all portfolios), creation of an API in order to request the SQL Database
- Deep Learning on datas from google in order to find new strategy

Python | Dash | SQL Server | Machine Learning | Buy-side

Trader Exotic Derivatives Intern

Crédit Agricole CIB

Jun 2019 – Dec 2019   London, United Kingdom

- Pricing new structured products (Credit Linked Notes, CADI range accruals, etc.) for structuration and sales teams with institutional clients like Private Banks / Do the desk cash balance on all the currencies by possibly arbitrating FX swaps
- Index Structuring (CACIB Amundi MOMA 5) to sell bespoke multi asset performance products
- Managing the risks of the book (delta, gamma, vega and cross gamma) on rates, FX and credit, Hedging the aforementioned risks in an optimal manner
- Develop analysis tools for senior trader (Data analysis on VBA, Python pandas/scikit learn/numpy)

VBA | Trading FX | Python | Bloomberg | Sell-side

Salesman

Nespresso

Jun 2018 – Aug 2018   Grenoble, France

- Salesman in a store during my worker internship, in charge of the Vertuo system, Nespresso's new spearhead appliance (sales objectives: 100 machines, sales achieved: 136 machines)

Sales | Customer Relationship

Data Analyst Intern

Sopra Banking Software

Jun 2016 – Jul 2016   London, United Kingdom

- Program tester working on Cassiopae software package (SQL Reader request)

SQL | First internship

EXTRA ACTIVITIES

- Ski : 9th French Championship (Special slalom SL)
- Waterski : 2nd French Championship (Slalom 58km/h 2@11,25m)
- Rugby : University Level, Fly-Half of the Centrale Rugby Club
- Non-profit organization : Vice-President of Ski Club Centrale Paris (in charge of the student ski trip)

Sports | Competition | Association | Personal Discipline

EDUCATION

M2MO : Finance and Data Science

Université Paris Diderot

Sep 2020 – Jun 2021   France, Paris

- Master's degree in quantitative finance
- **Majors**: Stochastic calculus and diffuse models, Modeling of derivatives, Markov chain, Data modeling and statistical inference, Financial instruments, Risks, Machine learning in finance, C++, Quantitative asset management, Algorithmic trading, Statistical learning

Master of Applied Mathematics

Centrale Paris (CentraleSupélec)

Sep 2017 – Jun 2021   France, Paris

- Highly selective Master's level engineering school, ranked no.2 in France
- **Majors 3rd Year**: Machine learning, Optimization, Stochastic processes and calculations, Statistics, Stochastic models in finance, Deep learning, Asset structuring and management, Portfolio Allocation, Deep learning in finance, High frequency data, Fixed Income, Reinforcement Learning
- **Majors 1st & 2nd Year**: Mathematics (Probability & Statistics), Physics, Global Market Finance, Corporate Finance, Accounting, Economy, Programming

PCSI / PC*

Lycée Champollion

Sep 2015 – Jul 2017   Grenoble, France

- Intensive preparation in Mathematics, Physics and Chemistry (PC*) for French Top School competitive exams after a Baccalauréat in Sciences (A-Levels equivalent)

SKILLS

- **Python** : Full-Stack Data Analysis, Machine Learning
- **VBA** : Designed trading tools
- **Java** : followed a 30h MOOC
- **C++** : Followed Coursera/EPFL course
- **R** : Good reading
- **SQL** : Basic query & functions
- **HTML/CSS** : Basic website
- **LaTeX** : Scientific document

LANGUAGES

English	TOEFL ITP (607)
French	Native