

Valentin CLEMENT

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EU citizenship

OBJECTIVE

2Y experienced Quant Analyst with experience in FX Algo trading and Equity Options
Looking for a Quant role in algorithmic trading of Spot or Options

WORK EXPERIENCE

 **BNP PARIBAS, Fixed Income, FX Algorithmic Trading, London, UK** *June 2009 - currently*
FX Algorithmic Trading Quantitative Research

- **Very high frequency** statistical data analysis using **R** and **C#**
- Development of **autohedging algorithms automatic Market-Making strategies** for FX
- Quantitative research on **Risk Management** and its automation:
 - Measurement of the **risk of the position** (Gaussian, GARCH, non-parametric, ...)
 - Development of **hedging strategies** (opportunistic hedges, including seasonality, ...)
 - Implementation and use of an advanced **backtesting environment** to experiment strategies and gather metrics
- Development of the **Research Libraries** and **Research infrastructure**

 **SOCIETE GENERALE, Equity Derivatives, Derivatives Trading, Paris, FRANCE** *December 2007 - September 2008*
Mutual Funds Derivatives Trading – 9 months Internship

- Derivatives **Greeks hedging** and β -projection over Indexes
- VBA Commando development
- Pricing parameters **quotations**

 **SOCIETE GENERALE, Asset Based Finance & Leasing, Paris, FRANCE** *July 2007 - December 2007*
Structured Finance & Leasing – 5 months Internship

Structuring and negotiation of financially/fiscally optimised financial plans for corporate or institutional projects funding


EDUCATION

 **ECOLE NATIONALE DES PONTS ET CHAUSSEES, Paris, FRANCE** *September 2005 - September 2009*

Top tier French Grande Ecole

Admitted in June 2003, based on testing

- **Master of Applied Science** in financial mathematics (DEA Lambertion-Lapeyre)
Courses: *Stochastic calculus, Monte-Carlo and PDE-based derivatives pricing, advanced probability and high frequency statistics*
- **Master of Engineering** - Dpt of Mathematical and Computational Engineering, speciality in Financial Engineering
Courses: *Probability, statistics, analysis, signal processing, computer science, game theory, optimisation*

 **LYCEE CHATEAUBRIAND, Rennes, FRANCE** *September 2003 - July 2005*

Preparatory classes for the entrance test of the French Grandes Ecoles

Intensive classes of Mathematics and Physics

 **LYCEE CHATEAUBRIAND, Rennes, FRANCE** *June 2003*

Scientific Baccalauréat passed with honours

Skills

Language skills:

- Native French speaker
- Fluent in English
- Basis of German

Computer skills:

- Professional use of **R** and **C#** - development and maintenance of research scripts and libraries
- Professional use of **C++**, **VBA**, **SQL**
- Good command of Microsoft Office suite, LaTeX, Windows and Linux systems

Interests

Skiing, scuba diving, hiking

Playing the guitar and the saxophone

Treasurer of ENPC students' association (2006)