Valentin CLEMENT

20 Upper Berkeley Street, London, W1H 7PF, UK • Tel: +44 780 705 9612 • valentin.clement@ponts.org
French Nationality

OBJECTIVE

Looking for a junior full time position in a stat-arb/algorithmic trading team

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, C# and C++
- C++ and C# implementation of **autohedging algorithms** for FX Market Making
- Quantitative research on **risk modelling** and **alpha prediction**, production of C# analytics libraries

SOCIETE GENERALE, Equity Derivatives, Derivatives Trading, Paris, FRANCE — *December 2007 - September 2008*

Mutual Funds Derivatives Trading - *Internship* — 9 months

- 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 - *Internship* — 5 months

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

CERMICS Mathematics Laboratory, Paris, FRANCE — *May 2006 - July 2006*

Research Assistant — 3 months

C++ implementation of PDE numerical solving

EDUCATION

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

Top tier French Grande Ecole
Admission in June 2005, based on extremely selective examinations

- **Master of Applied Science** in **financial mathematics** (DEA Lamberton-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**, specialty 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 **C#** and **C++**, development of libraries used in production (Visual Studio)
- Professional use of **R**, **VBA** and **SQL** (professional use of **SQL Server** and **Intelligence Business** for SSIS/SSAS projects)
- Proficient in **Python, Scilab, RoR**
- Proficient in 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)