

Sebastien Eveno

<https://github.com/SebastienEveno>

Email: sebastien.louis.eveno@gmail.com

Mobile: +33-7-52-62-68-81

EDUCATION

- **Pierre & Marie Curie University (Paris 6)** Paris, France
Master of Quantitative Finance (ex DEA El Karoui) Sep. 2018 – Apr. 2019
- **Ecole Centrale Paris** Paris, France
Master of Engineering; Final year specializing in Applied Mathematics for Finance Sep. 2015 – June 2016
- **Ecole Centrale Nantes** Nantes, France
Master of Engineering in Applied Mathematics Sep. 2013 – Apr 2015

EXPERIENCE

- **Societe Generale (Via Meritis)** Remote, France
Quantitative Software Developer May 2021 - Present
 - **Scope:** Front Office; Forex, Fixed Income & Credit (Exo) Derivatives.
 - **Objective:** Automating Trading processes on data retrieval, computation and contribution into official systems.
 - **Role:** Supporting existing Trading Web applications and developing new RESTful APIs (micro-services).
 - **Technical stack:** C#, .NET Core and Python.
- **Mirae Asset Daewoo** Seoul, South Korea
Quantitative Software Developer Sep. 2019 - Oct. 2020
 - **Scope:** Front Office; Structured Equity Derivatives.
 - **Objective:** Automating Trading processes and developing new pricing methods.
 - **Role:** Supported and automated Trading processes, improved volatility surface calibration (SVI) and developed pricing tools for Hong Kong new office (Warrants and CBBCs).
 - **Technical stack:** C++ and Python.
- **Credit Agricole CIB** Hong Kong, Hong Kong
Quantitative Analyst - Volunteer for International Experience (VIE) July 2016 - June 2018
 - **Scope:** Front Office; Fixed Income.
 - **Objective:** Support Trading teams on the Quant library and pricing tools.
 - **Role:** Developed pricing tools (Excel) for and in the Quant library. Reviewed jump-diffusion models to simulate jumps for pegged currencies.
 - **Technical stack:** C++.

PROJECTS

- **Kaggle Competitions:** Applying Machine Learning algorithms on public datasets (Titanic, ...).

PROGRAMMING SKILLS

- **Languages:** C#/.NET Core, C++, Python **Technologies:** SQL, Git, Jira, Swagger, PostMan
- **CI/CD:** GitHub, TeamCity, Octopus

COMMUNICATION SKILLS

- **Languages:** French (Native), English (Fluent), Korean (Beginner) **Certifications:** TOEIC (860)

INTERESTS

- **Programming:** Automation, Machine Learning (Kaggle) **Hobbies:** Hiking, Traveling in Asia