

Eric Nicolas

46 ans, french citizen

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Profile

Global Markets front office + Software Engineering, 22-year experience

- Management: recruitment, team management and motivation, project management
- Global markets: quantitative analysis, pricing, trading strategies, risk analysis
- Software engineering: architecture and development



Professional experience

Paris, 2015 – today

Global Markets Custom Index Structurer – BNP Paribas

The Global Markets Quantitative Investment Strategies team manages over 2500 indices in all asset classes, all client types and geographies.

Within the team, as a senior structurer, worked on all aspects of Custom Indices: data analysis, quant algorithm testing and selection, booking, performance analysis and reporting, legal documentation, replicability in collaboration with traders.

Focus on quantitative equity selection algorithms, options-based overlay or alpha generation engines, foreign exchange carry and value strategies.

In charge of infrastructure and special projects for the team, coordinating IT, Research, Legal teams. Regulatory watch.

Paris, 2007 – 2015

Head of risk control – 1000 funds, 40 billion € – THEAM / BNP Paribas

Independent counter valuation of all derivatives contracts within the funds. Price disputes with counterparties. Market data integration from major providers (Bloomberg, Markit...). Monte Carlo engine. Quantitative strategies.

Projects analysis in cooperation with structuration, legal, compliance. Day to day risk management: investment compliance, VaR, liquidity, counterparty risk, collateral. Internal and external reporting (Risk committee, AIFM, EMIR, ESMA).

Development of the required software (400k lines of Java). Documentation and procedures.

Tokyo, 2005 – 2007

Quant Trader – BNP Paribas

In charge of an automated options trading platform on Korean market. Historical market data storage, implementation of strategies and validation via back testing (C++, QT, ACE, Tibco RV).

Trading on the KS200 market-making desk: position taking on volatility, P&L explanation, variance replication strategy.

Paris, 2002 – 2005

Realtime software architect, manager – BNP Paribas

In charge of the architecture of front office software. Specification, implementation of shared components (real time feeds, order routing, pricing service, proprietary middleware). Innovative technologies (C++, ACE, QT, distributed computing).

Management of the application development team for equity derivatives market-makers. Prototyping of a new automated trading software environment, in cooperation with traders and research.

London, 1999 – 2001 Head of e-commerce – BNP Paribas Fixed Income

In charge of the e-commerce development group (target: 700 market operators, team of 30 developer). Implementation of an Intranet and Internet transactional and non-transactional services offering. Connection of ten external electronic trading platforms to the bank's legacy systems. Deployment of technologies C++, Java, CORBA, ASP, VBScript, COM, SQL.

Paris, 1996 – 1999 Software engineer, quant libraries – BNP

Business development

Paris, 2000 – 2017 Co-founder, shareholder – Aventures Intérieures (www.dvdfr.com)

Data provider for the home video industry. Implementation of the technical infrastructure (Java, SQL, PHP), integration of B2B flows with customers, financial advising. Customer references: Price Minister, Amazon, Allociné.

Paris, 2001 – 2002 Co-founder, shareholder and CTO – Next generation market

Valuation solutions for ABS/MBS. In charge of the technology strategy and all interfaces to the core computation library (Excel, PHP, ASP, Web). Consulting work on C++, SQL, Web, Excel, real-time data integration.

Education

2009 – 2010 CNAM – Master of quantitative finance

Rate products and portfolio management (2nd / 206). Futures and options. Probability and statistics applied to finance (1st / 37). Efficient portfolio management (1st / 9).

2006 Registered for trading in Japan (JSDA)

1992 – 1995 Institut d'optique graduate school – Master of science

French leading engineering school in advanced optics.
Major in image processing.

Computer Science

Proficient in Java, C, C++, C#, QT, Unity
Working knowledge of SQL, Python, PHP, HTML, CSS, VBA
User of CMake, DBus, Freetype, FFMpeg, ICU, ACE, SDL, CVS, SVN

Development of open source software, see erik-n.net/software/

Languages

French Native
English Fluent

Hobbies

Movies

Founder of www.dvdfr.com, 1st independent french information web site about DVD (800 000+ pages viewed per month).

Music

Gold Medal of French Flute in 1990 (professional level)
1st Flute in Paris University Symphonic Orchestra in 1994 and 1995.
Audiophile.