

EDUCATION

- 2003 – 2004 DESS 203 MSc in Finance University Paris Dauphine.** Professor Hélyette Geman.
- Security Markets, Commodity Markets and Risk Management.
- 1997 – 2000 Engineer of Ecole Centrale Lyon.**
- Multidisciplinary common core engineering course: Mathematics, Physics, Computer Science, Micro/Macro Economics...
- 1995 – 1997 Lycée Louis-Le-Grand Paris :** « Classes Préparatoires aux Grandes Écoles ».
- Intensive preparatory work in mathematics, physics, french and a foreign language for competitive entrance examinations to scientific and engineering Grandes Ecoles.

PROFESSIONAL EXPERIENCE

- Since Feb. 2003** **Conception of an Option Pricing, Risk Management and Reporting System** dedicated to Asset Managers and Brokers : www.fontenlab.net
- **Option Pricer** allowing the visualization of Strategies and **Greeks** as well as their variations depending on different parameters.
 - **Risk Management** module (**Monte Carlo VAR**, Expected Shortfall, Scenario Analysis).
 - **Simultaneous management of many strategies** spread over different funds, **Reporting**.
- Aug. 2002** **Neweng Consulting - Altran Scandinavia** **Stockholm – Sweden**
Jul. 2003
- **Prospecting** of mobile phone's operating systems sector.
 - Identification and **Recruitment of candidates**.
 - Conception of a **Knowledge Management tool** in order to facilitate the synergies between the subsidiaries of the group.
- Feb. 2001** **Siemens Car communication (consultant)** **Frankfurt – Germany**
Jul. 2002 **Nice – France**
- Conception of a Text-to-Speech module and of terminal applications (web browser, multimedia player) for an embedded infotainment system for automotive.
- Apr. 2000** **Ericsson Radio Systems (consultant)** **Linköping – Sweden**
Jan. 2001
- Conception and development of an Operating and Maintenance software for a 3rd generation mobile phone Radio Access Network.

OTHER ACTIVITY

- Since Sep. 2003** In charge of Practical Courses in "*Mathematics Applied to Economy*" and in "*Initiation to Finance*" at the **University Paris I Panthéon Sorbonne** for students in their 2nd year after A level.

FOREIGN LANGUAGES

French	Mother tongue	Swedish	Conversational
English	Fluent	Spanish	Good understanding

TECHNICAL SKILLS

Programming	Java, VBA, C++, HTML	Databases	MS Access, mySQL, SQL
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