

Rayan Takka

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EXPERIENCE

Algo Trading Quant - Associate

Feb.2024 – Today

Barclays Corporate and Investment Bank

London, England

- Main Tasks : Statistical analysis of Seen/Done RFQs markouts to improve future algo answers : Trade charges updates, clients re-tiering.
- Research and Development of new Features for Algo alpha signals.
- New framework for model calibration, backtesting and deployment.
- Development of new Algo cost for simpler beta risk management on trading side.

Algo Trading Quant Intern

Jun.2023 – Dec. 2023

Barclays Corporate and Investment Bank

London, England

- 6-month internship in the SM&D (Statistical Modelling & Development) eCredit team at Baclays CIB, in charge of Credit products Systematic Market Making.
- Main Tasks : Development and study of chance to fill models for RFQs. Axes streaming impact on seen inquiry.

Quantitative Investment Strategies Intern

Apr.2022 – Aug. 2022

BNP Paribas Corporate and Institutional Banking

Paris, France

- 5-month internship in the QIS team at BNP Paribas CIB, in charge of the development of quantitative investment strategies. Main Tasks : Research, implementation, backtesting and optimization of Multi-Asset Systematic Strategies.

Fixed Income Trading Intern

Sep. 2021 – Feb. 2022

Société générale Corporate and Investment Banking

Paris-La Défense, France

- 6-month internship in the Euro Govies and Inflation trading desk, in charge of the quotation and hedging of European bonds. Development and automation of Relative Value tools for FIC Market Making.

EDUCATION

CentraleSupélec

Sep. 2019 – Apr. 2023

MEng in Applied Mathematics

Paris Saclay, France

- Main courses : Probabilities, Machine learning, Optimization, Statistics and Programming.

Université Paris Cité

Sep 2022 – Apr. 2023

M2MO (Ex- DEA Laure Elie) : Master's degree in Quantitative Finance

Paris, France

- Main courses: Stochastic calculus and diffuse models, Modelling of derivatives, Financial instruments, Monte-Carlo Methods

ETH Zürich

Feb. 2021 – Aug. 2021

Academic exchange at the Economics/Mathematics Department

Zürich, Switzerland

- Main courses: Decisions and Markets, Financial Economics, Business Analytics, Computational Methods for Quantitative Finance

Lycée Masséna

Sep. 2017 – Jul. 2019

Intensive preparation for the entrance exam for French top Engineering Schools

Nice, France

- A French specific two-year undergraduate program leading to a nation-wide competitive examination into the “Grandes Ecoles” (France’s top Graduate Schools in Engineering and Business studies).

LEADERSHIP AND EXTRACURRICULAR ACTIVITIES

Summer Trainee/Volunteer

Jul. 2020 – Aug. 2020

Alpes-Maritimes Food Bank

Nice, France

- Sorted donations in the cold-room and delivered food packages.
- Created IT tutorials to help volunteers to use the inventory management software. VBA programming in order to automatize various tasks such as inventory reporting.

SKILLS AND HOBBIES

Programming: Python, Git, KDB/Q, SQL, LaTeX

Languages: French/Native – English/Fluent – Spanish/Intermediate

Sport: Football, Triathlon (Swimming, Cycling, Running)