Joseph Comisi
253 Rue Lecourbe, 75015 Paris, France
+33 6 65 25 16 91, comisi.joseph@me.com

WORK EXPERIENCE

Jan 18 – Current **Woorton – (Volunteer) Cryptocurrency Quant Trader** *Paris, France*

- Designed, developed and implemented high-frequency market-making and arbitrage trading algorithms on several cryptocurrencies and exchanges (Kraken, Liqui, Bittrex, …)
- Market-making on illiquid tokens, and proprietary trading of cryptocurrencies
- Advised clients on automated market-making solutions, and developed relationships by providing technical support
- Researched, built and back-tested quantitative trading strategies

Oct 17 – Dec 17 **Mosaic Finance – Equity Derivatives Trader** *Paris, France*

- Market making and electronic trading of equity and equity derivatives (options, futures, and dividend swaps) on European markets
- Supervised automated market-making algorithms and managed portfolio risks (greeks, matrix)
- Developed volatility trading strategies and calibrated high-frequency trading algorithms
- Executed post-trade operations (exercise, assignation, back to back, etc.), market monitoring (dividends, financial reports, etc.), managed the treasury, and optimized the credit line
- Developed trading tools and improved the different proprietary software

May 16 – Oct 17 **BNP Paribas – Emerging Markets, Rates & FX Trader** *London, United-Kingdom*

- Market making of FX products (Spot, Forwards, Swaps, NDF) and interest-rate derivatives (IRS, FRA, Bonds, Cross-currency basis swaps) in Israel, South Africa, and Sub-Sahara Africa
- Established macro and relative-value trading positions in several currencies (USD, ZAR, etc.)
- Responsible for the electronic trading of FX Forwards in ZAR and ILS
- Managed cash positions and optimized funding costs of the Bank and the team
- Developed the franchise by providing extensive product knowledge, market comments, and support to salespeople
- Managed risks of the books in FX, interest-rate, asset-swap, cross-currency and cross-gamma
- Performed quantitative and qualitative analysis of different trading strategies
- Collaborated with quantitative and research teams to enhance the different trading tools

Summer 2015 **Hydroption – Quantitative Analyst** *Toulon, France*

- Developed models for forward prices and implemented an Hourly Price Forward Curve, a high-resolution set of forward prices, in Python
- Designed and administered a database to hold all numerical data useful for the company
- Implemented models and tools used for the pricing and risk management of derivatives

Summer 2014 & 2015 **BNP Paribas – Rates & FX Sales** *Nancy, France*

- Designed solutions to complex client needs and priced FX and interest-rate hedging strategies for the corporate clients of the Bank
- Developed the franchise and client relationships by providing daily market comments, trade ideas and economic reports
- Maintained and developed workflow applications

EDUCATION

2015 – 2016 **Ecole des Ponts ParisTech – Marne-La-Vallée University** *Paris, France*
MSc Applied Mathematics in Finance (DEA Lamberton)

2013 – 2016 **Paris-Dauphine University** *Paris, France*
MSc Economics and Financial Engineering – *Valedictorian*
BSc Applied Economics, major in Financial Engineering

2010 – 2013 **Nancy 2 University** *Nancy, France*
BSc Economics and Corporate Management – *Valedictorian*
University Diploma in Basic training in Banking

AWARDS

Quant Awards 2016 by CFA Societies and State Street Global Advisors **–** *Impacts of macroeconomic forecast errors on volatility smile*

SKILLS

Certifications:	CISI Capital Markets Unit 1 UK Financial Regulation, 2 Securities, 7 Financial Derivatives
Programming:	Python, VBA, SQL, C, C++, C#, Matlab, R, LaTex, Eviews, MarketAccess, Bloomberg, Reuters, Excel, Access, Linux
Languages:	**French**: native speaker, **English**: fluent, **Italian**: intermediate