

David JOBET

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30 years old, married, 1 child
French citizenship

Project manager 8-year experience

Management

Recruitment
Team management
Project management

Business knowledge

Equity derivatives
Fixed income
Trading

Software architecture

Object oriented design
Design pattern
Electronic trading system (order routing, real time feed)

Software development

Specification and writing of technical documentation (docbook)
Modelisation (UML with Rationale Rose and Together)

Development (C, C++, Java, Perl, Python)

GUI (QT, Swing)

Middleware (CORBA, multicast)

System (ACE)

System (Windows, UNIX, Linux)

Web development (PHP, HTML, XHTML, CSS, Javascript, XML)

XUL, XBL

Realtime (proprietary BNP)

Order routing (Proprietary BNP)

Relational database (Oracle, SQLServer, Versant, MySQL, PostgreSQL, SQLite)

Revision control system (CVS, Gnu-Arch, Source Safe, Subversion)

Communication tool (WIKI + forum, Trac)

Bugtracking (Bugzilla, JIRA)

Professional experience

September 2006 - now

BNP PARIBAS

New York

Expatriation; Responsible of automaton and trading applications development NY; Dispersion research.

Context

Adaptation of BNP tools to NY platform. Adaptation in term of volume, perimeter and american specificities « multi market ». Integrated in dispersion research team.

Technical environment

Windows, Linux (PXE)
C++, ACE, QT, Python, XUL, XBL
CORBA, RV, multicast
Relational database PostgreSQL, sqlite
CVS, Subversion
JIRA, Forum, WIK, Trac

Missions

Profiling/Optimisation (startup time divided by 10, memory consumption divided by 2)
Multimarket trading and display (realtime book agregation, order routing)
Converse contribution automaton + automatic hedge
Roll contribution automaton with repo spread + automatic hedge of residual delta
Multi market vega trading tools
Delta hedge of dispersion position "on close"
Historical data analysis tools
Repo fit, vol fit
Hitter "direct access", realtime market feed decoding (Hitch 3)

February 2003 – September 2006

BNP PARIBAS

Paris

Project manager click-trading equity derivatives

Context

Rewriting of front office trading system for market making, volarb, indexes and warrants
Same mission as previously but now as project manager (3 persons), member of the recruitment team and consultant role for the evolution of transversal projects.

Technical environment

Windows, Linux
C++, Java, ACE, QT
Automatic code generation (Codeworker)
CORBA, RV, multicast
Relational database SQL Server/Oracle
SOAP
CVS
JIRA, Forum, WIKI
Glowcode

Missions

Goal definition, task repartition
Definition of the needs with traders
Specification/implementation of contribution automatons
Second level support
Users formation
Profiling/Optimization
Recruitment

November 2002 – February
2003

BNP PARIBAS

Paris

Software developer click-trading equity derivatives

Context

Rewriting of front office trading system for market making, volarb, indexes and warrants
5 persons team. code refactoring, architecture consulting.

Technical environment

Windows, Linux
C++, Java, ACE, QT
Automatic code generation (Codeworker)
CORBA, RV, multicast
Relational database SQL Server/Oracle
CVS
JIRA, Forum, WIKI

Missions

System rewriting and adaptation for European market, strong delay of 1 year. Held.
Optimization
Adaptation for Liffe/Euronext : Paris, London, Amsterdam
Adaptation for Eurex : Francfort
Adaptation for Tokyo, Hong Kong
Migration on new deal referential
Migration on market data referential

September 2001 – October
2002

Next generation market

Paris

Bond computing library

Context

Entrepreneur. Associate.
Creation of a bond computing library and creation of a database covering 90% of European market in term of volume on the ABS market.

Technical environment

Windows, Linux
C++/Java
Relational database MySQL SQLite
CVS, PhpBB, Bugzilla

Missions

Development of a CDS model
Modelisation of about one hundred European ABS
License handler
Firewall/network administration (Linux 2.4)/Samba/CVS/FTP/NFS/HTTP/MySQL/Mail

September 2000 -
September 2001

BNP Paribas

Paris

Market data historization

Context

Historization market data BNP Paribas, equities market

Technical environment

Windows
C++/Java/CORBA/XML/UML
Relational database Versant
Source Safe

Missions

Market data historization server
Calendar server
Several tools/scripts to transform data according to different models

September 1999 -
September 2000

BNP Paribas

Technical expert in a research team (fixed income)

Paris /
London

Context

R&D team Fixed income

Technical environment

Windows, Unix
C++/Perl
System programming
Cvs

Missions

Development of a distributed framework for pricing
jobs on exotic portfolios
Development/maintenance of a system library
(thread, socket, SmartPtr, ...)
Development of a distributed compiler
Technical support

February 1999 - September
1999

Travelprice.com

Tourism/airplane search

Paris

Context

Development of a search server interfaced to Galileo

Technical environment

Linux/SCO
C/C++
System programming
Galileo
Cvs

Missions

Negotiated fares interpreter
Galileo search server

EDUCATION

Graduated from EFREI	1999 EFREI (Ecole Française d'Electronique et d'Informatique) Paris (French leading engineering school in computer science)	
Preparatory school		1996
Baccalaureate C	1994 Lycée Jean Monnet Cognac	

LANGUAGES

English	Fluent (TOEFL)
Spanish	academic

OTHERS

Driving license

INTERESTS

Climbing	weekly, 6A level
Sky diving	competition N2
Compilers and computer languages	Creator of Nosica (http://nosicalanguage.free.fr), an oriented object language.
Web development	Creator of Wiclear (http://wiclear.free.fr/), a simple and accessible Wiki.