

LUCAS LEBIHAN

Quant Engineer (Python/Java/C++)

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EXPERIENCE & PROJECTS

Quant Engineer

BNP Paribas

📅 Sep 2024 - Present

📍 Paris, France

- **Derivatives Pricing:** Developed Python-based pricing tools for Total Return Futures (TRFs), enabling rapid valuation across dozens of different underlyings and expiries.
- **Distributed Systems:** Designed a scalable service to standardize FX spot-to-instantaneous FX spot transformations.
- **Risk Analysis:** Quantified PnL and Greek impacts resulting from methodology changes in certain index composition usage, mitigating over \$1M monthly exposure discrepancies.
- **Algorithm Design:** Created a heuristic algorithm to validate ETF exposures against their tracking indices, improving daily delta-cash alignment accuracy.
- **Workflow Optimization:** Redesigned dividend estimation report workflows, reducing memory usage by up to 95% and processing time by up to 50%.

Tools: Python, GNU/Linux, Excel, Ada, Go

Software Engineer

Murex

📅 Mar 2021 - Sep 2023

📍 Paris, France

- **API Development:** Built REST APIs for Portfolio Management (Targeting Service) and Order Management - using the FIX protocol.
- **Platform Integration:** Integrated legacy and new services into the MX.3 platform.
- **Performance Optimization:** Engineered a multi-threaded caching system that improved API response times by 90% under peak loads.
- **Database Management:** Standardized versioning and deployment of services with Oracle, Sybase, and PostgreSQL using Liquibase, eliminating future schema migrations errors.

Tools: Java, Spring Boot, C++, REST

Software Engineer Intern

Raise Partner

📅 May 2020 - Nov 2020

📍 Grenoble, France

- **Microservices Architecture:** Deployed a gRPC server to standardize historical financial data from different sources and stream it to other microservices.
- **DevOps Automation:** Containerized applications using Docker and orchestrated deployments on GKE-hosted Kubernetes clusters, automating the creation of tailored demo environments for future clients.

Tools: Python, gRPC, Kubernetes, Docker, ArgoCD, Helm

EDUCATION

Engineering School

ENSIMAG

📅 Sep 2015 - Nov 2020

- Master's Degree in **Software Engineering**
Relevant Coursework: Distributed Systems, Stochastic Calculus, Programming Language Theory.

Quantitative Finance

IAE Grenoble

📅 Sep 2018 - Nov 2020

- Master's Degree in **Quantitative Finance**.
Thesis: Valuation of Multi-FX hedged Structured Product.

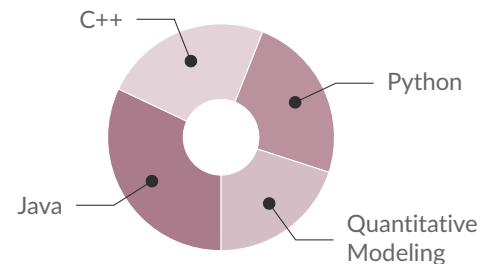
University Exchange

Osaka University

📅 Sep 2018 - Aug 2019

- Exchange Program at **Osaka University**.

SKILLS



Kubernetes

Docker

CI/CD

Spring Boot

Risk Analysis

Pricing

LANGUAGES

French (native)



English (TOEFL iBT: 105)

