MAXIME CABROL

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Professional Experiences

Banking Advisor **2020 – 2025**

Clients : Banque Dupuy de Parseval, BNP Paribas, Société Générale, Banque Populaire

Key Contributions:

- Operational Compliance: Strictly adhered to internal banking regulations, including KYC (Know Your Customer) and AML (Anti-Money Laundering) procedures across multiple institutions.
- Client Operations: Managed cash flows and secure instrument transactions with zero operational errors, demonstrating high attention to detail.
- Adaptability: Rapidly mastered four distinct internal banking software systems, ensuring immediate operational efficiency during seasonal peaks.

Independent Quantitative Research and Trading

End-to-End Derivatives Platform: Pricing, Risk, Execution, and Reconciliation

- **Quantitative Modelling**: Developed a Rough Bergomi pricing & Distribution engine using a Hybrid Volterra scheme with Fast Fourier Transform accelerated convolution and Monte Carlo with antithetic variates, producing stable risk-neutral scenarios to support intraday tail-risk and convexity monitoring; calibrated short-dated volatility surfaces with a vega weighted objective for robust repricing and risk updates.
- **PnL Attribution**: Built an explainable PnL attribution stack that decomposes intraday option PnL into leg- and portfolio-level Delta/Gamma/Vega/Theta contributions, enabling fast diagnosis of risk drift and tail-risk events under rapidly changing convexity.
- **Transaction Cost Analysis**: Implemented a TCA ledger that timestamps order lifecycle events and logs execution quality, including slippage (bps) versus arrival mid and end-to-end latency (time-to-fill in ms), creating an auditable execution footprint for post-trade analytics and performance tuning.
- **Operational Reconciliation**: Delivered automated reconciliation that persists strategy state to SQL and rehydrates on restart by reconciling stored positions/orders against live broker reality, enabling crash-safe recovery, consistent session-to-session behavior, and clean audit trails for operations and risk control.
- **System Architecture**: Designed an event-driven, low-latency platform architecture with robust asynchronous orchestration, deterministic state transitions, and structured logging/telemetry, ensuring resilient execution and risk workflows across pricing, monitoring, trade capture, and reconciliation layers.

Skills

- Programming & scripting: Python (Object-Oriented Programming, Asyncio, Multiprocessing), VBA
- Data Analysis & ML: Pandas, NumPy, SciPy, Scikit-Learn, Matplotlib, Seaborn
- Quantitative: Stochastic Volatility Modelling, Monte Carlo, Option Pricing, Greeks & Risk Analysis
- Tools & Platforms: Bloomberg, Interactive Brokers, API, GitHub

Education

Graduate Diploma in Finance (DESS), with Honors 2023–2025
University of Quebec in Montreal (ESG UQAM)

- Market Finance, Trading Room Operations & Strategies
- Portfolio Management (Derivatives, Fixed Income) & Capital Markets
- Financial Engineering, Quantitative Analysis, Machine Learning & Big Data
- ESG, Financial Ethics, Financial Statement Preparation
- In partnership with the Montreal Exchange (TMX)

Bachelor's degree in economics – Exchange Program 2022–2023
University of Quebec in Outaouais

Bachelor's degree in economics with Honors 2020–2023
University of Montpellier

DEC in Natural Sciences (Pre-University), with High Distinction 2017–2020
(French Scientific Baccalaureate – Engineering & Mathematics)
Auguste Loubatieres High School

Certifications

- AMF Certification (Financial Markets Authority)
- Bloomberg Market Concepts (Bloomberg)
- Environmental, Social and Governance (Bloomberg)
- Professional Certificate in Stock Trading (New York Institute of Finance)

Languages

English, French