

Ilyes Kerkeni

Paris – France

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Quantitative trader and researcher with experience across systematic trading, derivatives modeling, volatility research, and machine learning applications in financial markets.

Professional Experience

Systematic Quantitative Hedge Fund (30bn\$ AUM)

Quant-Assistant Portfolio Manager

Paris, France

Apr 2026 – Present

- Working at the intersection of quantitative research and portfolio management.

North Coast Capital & Eruditis

Quantitative Researcher / Trader

Paris, France

Nov 2024 – Apr 2026

- Built an arbitrage-free SPX implied volatility surface engine for pricing and risk analysis.
- Researched and implemented systematic relative value index options strategies.
- Developed ML and evolutionary AI research frameworks for trading strategy generation and analysis.

Goldman Sachs

Quant Strategist – FX Derivatives

London, UK

May 2024 – Oct 2024

- Enhanced an LSV Monte Carlo pricing model by implementing time-dependent Heston dynamics for exotic FX derivatives.
- Developed calibration and sensitivity analysis tools in collaboration with traders and strategists.

Crédit Agricole CIB

Quant – Interest Rate Derivatives

Paris, France

Mar 2023 – Aug 2023

- Built ML models (Random Forest, XGBoost) to forecast swaption flows from U.S. insurers.
- Developed predictive analytics tools leveraging market and derivatives data.

HSBC & Europlace Institute of Finance

Quant Researcher – Equity Derivatives

Paris, France

Aug 2022 – Feb 2023

- Implemented Randomized Signature methods to derive predictive path features for derivative pricing.
- Developed and calibrated stochastic volatility models for exotic derivatives.

Education

École Polytechnique – Sorbonne University

M.Sc. Probability & Finance (DEA El Karoui)

Paris, France

2023 – 2024

ENSTA Paris

Engineering Degree

Paris, France

2020 – 2024

Additional Information

Technical: Python, C++, R, MATLAB; PyTorch, NumPy, Pandas, Scikit-learn; Git, Linux.

Interests: Systematic trading, volatility modeling, market microstructure, machine learning, evolutionary AI.

Languages: Arabic (native), French (bilingual), English (bilingual), German (conversational).