

# HARRY ILLOUZ

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[Portfolio URL](#)

Trading expert & IT Consultant with extensive experience trading equities & commodities, derivatives, pricing hedging and risk management. Set up the energy Trading at Commerzbank. Head of Equity and Commodity Trading at Clariden Leu.

## EXPERIENCE

Sept 2025 –

**CONSULTANT, Exalt-Fi**  
**Market Finance, PARIS**

Available for new projects. Information Systems for Trading : Murex, ICE Derivatives, EKA, Agiboo

**Nov 2024 – June 2025**

**CONSULTANT, TEREOS**  
**IT Trading, PARIS**

**Advisory on Trading Systems:** Conducted a comprehensive review of the existing architecture (EKA, Agiboo, BSM) and provided strategic recommendations for system enhancement and future development.

**Trading IT Architecture Redesign:** Led the end-to-end redesign of the Trading IT landscape and authored a detailed **RFP** to support the evaluation, selection, and procurement of a new CTRM platform.

**TNR & UAT Management:** Oversaw and coordinated *Test of Non Regression & User Acceptance Testing* for the Azure Cloud-based upgrade of the trading system. Coordinating business workshops and leading working groups.

**Functional & Technical Mapping:** Designed the functional and technical architecture for Ethanol trading activities, covering both physical and paper markets.

**Business Analysis & Development Coordination:** Collected and formalized user requirements, ensured alignment with development teams, and supported enhancements such as the introduction of Quanto products.

**User Support:** Delivered ongoing user assistance via ServiceNow and Zendesk, ensuring timely resolution of functional and technical issues.

**Specialized Expertise in Ethanol Trading:** Provided deep domain support on physical and derivatives trading (Pricing, MtM, P&L) as well as market risk management. Improved swap pricing methodology, reporting frameworks, and P&L calculation processes.

Agile Methodology

**JAN 2020 – Sept 2023, PARIS**

**TRADING EXPERT, PREDITRADE**

Development in Python of algorithmic trading hybrid models based on technical and fundamental analysis using ML methodology. Back-Testing, Risk Management and Performance analysis

**JAN 2015 – DEC 2019, BARCELONA**

**OWNER, ILOR IMMO**

**Real Estate Investment Firm:** Founded and managed proprietary real estate investment company specializing in value-creation strategies. Led full investment cycle from acquisition through renovation to disposition.

**AUG 2011 – DEC 2012, ZURICH**

**HEAD OF TRADING EQUITY & COMMODITY, CLARIDEN LEU AG**

**P&L : 25m€** Commanded 8-trader operation serving private and institutional clients. Orchestrated primary and secondary market activities. Managed indices book (Worst-Off, Reverse Convertible, Basket Options) and commodities exposure (Precious Metals, Crude Oil). Delivered consistent alpha through volatility cycles. Trading team: 8 traders, primary and secondary markets, trading the Commodity book and Equity Index book

SEPT 2009 – AVR 2010, LONDON

**BROKER, CANTOR-FITZGERALD**

Trading advisory and brokerage on Crude Oil and Refined products

DEC 2007 – AUG 2009, MADRID

**HEAD OF COMMODITY TRADING, BBVA**

**P&L : 10m€** Managed and scaled 4-trader commodity operation. Executed Compass Bank (Texas) trading integration. Spearheaded complete Murex deployment for commodity trading: authored functional specs, configured pricing engines and Greeks calculations, designed market risk reporting architecture, coordinated monthly with Murex consultants through production launch. Commodity trading team: 4 traders, Trading the Crude Oil book. Integration of Compass Bank Trading (Texas, US). Implementation of Murex for Commodity Trading

AUG 2005 – NOV 2007, LONDON

**TRADER, COMMERZBANK**

**P&L : 10m€** Architected exotic energy product pricing (Barriers, Autocallables, Lock-ins). Constructed volatility smile and term structure frameworks. Captured flow business (Lufthansa, Arriva) and structured deals (hedge funds, pension funds). Recruited 2 junior traders, 1 metals specialist, 1 structurer. Expanded to metals desk and GSCI commodity index book. Set up the Energy desk: Flow, Structured, Prop, Resp 1 junior trader

APR 2005 – DEC 2005

**TRADER, BANK OF TOKYO-MITSUBISHI**

Trading WTI, BRENT, Jet-Fuel, Gasoil (Prop and Flow)

NOV 2003 – APR 2005

**JUNIOR TRADER, EDF-TRADING**

**P&L : 3m€** Trading Nord Pool (Prop and structured contracts) Structured Option Pricing

JAN 2001 – JUN 2003

**RISK MANAGER, CAAM**

Market Risk management of guaranteed funds : Cushion Method (CPPI)

JUN 2000 – DEC 2000

**TRAINEESHIP, MINISTERE DE L'ECONOMIE DES FINANCES ET DE L'INDUSTRIE**

Publication in the French Ministry of Economics and Finance : “[Shareholders Coalitions in French big Caps](#)”

**EDUCATION**

2000

**PhD CANDIDATE, SORBONNE**

Pricing weather derivatives / Resp: Thierry Chauveau

1999

**DEA ECONOMIE MATHEMATIQUE ET ECONOMETRIE, SORBONNE & ENSAE**

With Honors,

2004

**CF30, FCA**

2021

**MIOBSP, MIA ORIAS**

**SKILLS & PERSONAL INTEREST**

- Murex, EKA, Agiboo, Super Derivatives (ICE Derivatives)
- Bloomberg, Reuters
- English, Spanish
- Taekwondo black belt
- Chess (Elo 1000)
- Tennis