

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. et 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