

# HARRY ILLOUZ

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<https://harryillouz.com/>

Trading expert & IT Consultant with extensive experience trading equities & commodities, derivatives & physical trading, 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 : Project management, BA on Derivative and physical trading, Hedging, Structuring, Pricing, P&L analysis. Information Systems for Trading & Risk Management : Murex, ICE Derivatives, EKA, Agiboo, Bloomberg.

**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](#)**

Co-funded a fintech startup : Development in Python of algorithmic trading hybrid models based on technical and fundamental analysis using ML methodology with two data scientists. 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 EQUITIES & COMMODITIES, [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 COMMODITIES 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.

**AUG 2005 – NOV 2007, LONDON**

**STRUCTURED PRODUCT TRADER, [COMMERZBANK](#)**

**P&L : 10m€** Architected exotic energy product pricing (Barriers, Auto-callable, Ladder). 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**

**OIL TRADER, [BANK OF TOKYO-MITSUBISHI](#)**

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

**NOV 2003 – APR 2005**

**POWER 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**

**PhD CANDIDATE, [SORBONNE](#)**

Pricing weather derivatives / Resp: Thierry Chauveau

**[MASTER ECONOMETRIE ET STATISTIQUES, SORBONNE & ENSAE](#)**

With Honors,

2004

**[CF26, 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