Luc GOUTERMANOFF (38 years old)
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Manzone 577, Acassuso, Buenos Aires, **Argentina**

12+ years of international experience across diverse commodity markets (oil, agri, freight, gas/elec) between Europe and Latin America, with roles ranging from business decision-maker to contract/risk modeling specialist, with advanced programming skills

PROFESSIONAL EXPERIENCES

2024- **lucgtf** — Buenos Aires, **Argentine**

Consultant, my offer here: consulting-services/

- Adding value to companies exposed to commodity markets through a wide range of activities, including data analytics, market research, and studies on regulation, current policies

2021-2024 **LDC** — Buenos Aires, **Argentine**

Quantitative market risk specialist

- Business development project: selling hedging services to local farmer in latin America, research and analysis, strategic planning, relationship building with main stakeholders
- Performing adhoc studies (risk modeling, data analytics and machine learning) in global commodity markets such as freight, grain or cotton market
- Developping pricers for exotic options and physical risk, maintaining code in SAS, python, C#
- Using Microsoft Azure technology (devops, databricks, ...), building visualisation tool in PBI, + some task automations + presentation of tech topics for general audience: python programming, machine learning, AI

2018-2020 **YPF** — Buenos Aires, **Argentine**

Senior financial exposure analyst

- Price proposition for participations in oil regional auctions: statistical studies and design of hedging strategies if relevant, with OTC deals made with international investment banks (Goldman Sachs, JP Morgan, Morgan Stanley)
- Implemented a cloud solution which strived at monitoring the company's market risk: sensitivity analysis, Earning at Risk calculation, dynamic drilldown report (SAS Model risk management). Actively promoted closer collaboration between Finance and the rest of the organization
- Programming in SAS, Python, Excel

2016-2018 **S4agtech** — Buenos Aires, **Argentine**

Senior Quantitative Analyst

- Developed a pricer for index-based insurance against flood and drought in crops fields. Index is built from satellite data (EVI, water detection). Validated it with the riskoff taker (Munich Re),
- Programming in C#, Python

2013-2016 **ENGIE - Global Energy Management Dpt.** — Paris, **France**

Quantitative analyst in the gas and oil trading desk

- Provided day-to-day support to oil&gas traders for efficient pricing and market risk monitoring in ETRM. This includes all type of deals, from vanillas to exotic ones (swing option, gas storages, weather derivatives)
- Maintained, enhanced an old pricing library within a production release life cycle with IT teams
- Made some ad hoc statistical studies for specific contracts traded
- Programming in C#, C++

2011-2013 **ENGIE** **(previously GDF SUEZ)** – **Energy Mgmt & Trading Dpt.** — Paris, **France** & Brussels, **Belgium**

Optimizer of the central western european power portfolio from month ahead until real time

- Defined the daily production plans of the power plant fleet with a market-based optimization (15GW of various technologies)
- Performed hedges on the gas & power market to balance the country's power portfolios. It is made of the power plant fleet and the client's consumptions which is weather dependent by nature
- Acted as interface with powerplants engineers, industrial counterparties to manage physical issues
- Actively involved in the merge of teams doing similar activities across countries

EDUCATION

2009-2010 **KTH : Royal Institute of Technology** Stockholm, **Sweden**
Master in financial engineering (double degree diploma)
- studied financial derivatives pricing and hedging, risk management
- studied martingale and stochastic integrals, computational methods for solving SDE

2007-2010 **ENSIMAG : Higher school of Mathematics and Computer Science** Grenoble, **France**
Engineering diploma with specialization in quantitative finance
- studied financial mathematics, fundamentals of financial market and derivatives market
- studied statistical theory, partial differential equation, optimization, numerical methods
- studied algorithms and programming

2004-2007 **Lycée Wallon** Valenciennes, **France**
Preparation for the competitive entrance examinations to french engineering schools

TRAINING AND CERTIFICATION

2021 **Coursera** – Deep Learning Specialization:
- Improving Deep Neural Networks: Hyperparameter Tuning, Regularization and Optimization
- Structuring Machine Learning Projects
- Convolutional Neural Networks
- Sequence Models

(80 hours)

2021 **UTDT – Universidad Torcuato Di Tella (Buenos Aires, Argentina)** - Repensar la sostenibilidad y la inclusión social (22 hours)

2013 **IFP School – Instituto Frances de Petroleo (Rueil-Malmaison, Francia)** - Cadena de valor del mercado de gas, de la producción hasta la venta (16 hours)

2012 **Epex Spot - Bolsa de Comercio de electricidad de Europa -** trader certificate (xx hours)

SKILLS

Language **French** (native), **Spanish** (full professional proficiency), **English** (full professional proficiency), **German** (basic reading), **Swedish** (basic reading)

IT **Python** (proficient)**, C#** (proficient) , **C++** (proficient)**, Postgre SQL** (proficient)**, SAS (**proficient**), Java** (used in the past)**, Matlab** (used in the past)**, Tableau, Latex**
Agile software development , Scrum

HOBBIES

Travelling **Trekking, discovering other cultures**

Reading **Exploring the edges of digital transformations of industries and modern economies, industry 4.0, energy transition, social impact, climate change**

Gardening **Discovering the pleasure to make my own kitchen garden, learning from nature in its ability to grow and adapt. Regular member of a urban vegetable garden**

Running **running 5h/week**