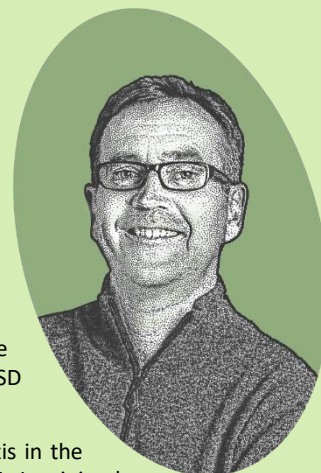




- :: TRADING, PORTF. MANAGEMENT
- :: COMPLEX SECURITIES, DERIVATIVES
- :: FIXED INCOME
- :: QUANTITATIVE STRATEGIES

Luc Faucheux, PhD



Luc Faucheux received his Ph.D. in Physics from Princeton University, mostly focusing on the interplay between stochastic and deterministic forces. His thesis work included the first experimental optical thermal ratchet. Luc received his Master's in Statistical Physics from Ecole Normale Supérieure in Lyon, France.

For the next 25 years or so, Luc held various positions in quantitative research, trading, and management on Wall Street, mostly focused on the Fixed-Income derivatives side, both on the sell-side and buy-side. Luc managed the USD rates options book at Citibank, as well as Head of USD Rates trading at UBS.

More recently Luc was Head of Macro Trading for Natixis in the Americas, covering FX, Rates, and Commodities. In 2021, Luc joined Spark Cognition, and AI startup applying Deep Learning to the fields of energy production and aviation, finance, and cybersecurity to name a few.

Up until 2021, Luc was teaching Global Capital Markets at the Dolan School of Business in Fairfield, Connecticut before moving down to Miami, where he is also now a lecturer at the Herbert School of Business.

Luc has had extensive experience as an expert witness, in particular in cases related to Citibank and Lehman Brothers bankruptcy.

Industry experience

University of Miami Lecturer	2021–Present
SPARKCOGNITION Head of Market Research and Trading Strategies	2021 – 2023
Fairfield University Adjunct Professor	2019–2021
Natixis Head of Macro Trading America	2018 – 2021
DRW Trainer	2018
Marto Capital Head of Risk Management, Portfolio Construction	2016 – 2017
UBS Global Co-Head of Trading	2010 – 2016
Head of USD Trading	2010 – 2012
Co-Head USD Trading	2011 – 2012
Head of USD Non-Linear trading	2010 – 2011
LEHMAN BROTHERS, LEHMAN ESTATE Global Head of Rates, FX and Equity	2007 – 2010
Head of USD Rates Exotics	2008 – 2010
	2007 – 2008
CITIBANK Head of USD Exotics and Medium	2002 – 2007
Term Notes Structuring	2005 - 2007
USD options Trader	2004 – 2005
Fixed Income Quantitative Research	2002- 2004
CDC FINANCIAL PRODUCTS Senior Derivative Trader	2001-2002
MIZUHO CAPITAL MARKETS Senior USD Option Trader	2004–2005
Head USD Option Trader	2000 - 2001
Officer of Research and Development	1997 - 2000
	1994 – 1995

Areas of expertise

Interest rate derivatives:

- + Fixed-income, yield curves
- + Structured notes, callable debt issuance
- + Option modeling, option pricing
- + Exotic options
- + Complex securities
- + Option exercise / settlement
- + Swaps, futures, ETFs
- + Muni swaps

Trading:

- + Trading, algorithmic trading
- + Machine learning, automated AI trading

Portfolio management:

- + Portfolio management,
- + Risk management
- + Fund allocation
- + Systematic global macro
- + Commodities

Bankruptcy

- + Asset unwinding
- + Bilateral & multilateral compression
- + Derivative bankruptcy workout

Keywords:

Cybersecurity, global capital markets, Fixed-Income derivatives, structured products, complex securities, exotics, futures & options, USD rates options, option exercise, option settlement, option pricing, global macro, bonds, delta, derivatives, Equity-linked swaps (ELS), FINRA Series 24 Principal, fixed income, futures & options, FX forwards, FX options, gamma, Greeks, listed derivatives, machine learning (ML), put-call parity, swaps, trader, trading, treasury bond futures, volatility, FX, foreign exchange, interest rates, yield curve, yield curve construction, structured notes Issuance, callable debt issuance, Muni swaps, FX, commodities, market research, trading strategies, artificial intelligence (AI), market making, alpha generation, hedge funds, portfolio management, interest rate swaps, risk management, portfolio construction, fund allocation, USD Medium Term Notes, structuring, quantitative research, equity swaps, trading manager, asset unwinding, bilateral and multilateral compression expert, derivative bankruptcy workout, hedging.

[NOT RETAINED]