PAUL BOQUANT

+33 7 78 12 79 26 | France | paul@boquant.net | GitHub

WORK EXPERIENCE

Assistant Trader Hybrid Equity Derivatives, Société Générale: **New York, USA**
V.I.E programm (international internship) *June 2022 to June 2023 (12 months)*
- Developed and managed an **Automated Daily Hedging** in Python (+$50M/day)
- Advised the front office development team in building APIs and booking automation
- Systematized the hedging modelization

Quantitative Analyst, MIF: **Paris, France**
Permanent contract *Dec 2021 to June 2022 (7 months)*
- Designed and and developed IT tools to help the managers (from VBA to Python)
- Computed the daily P&L (€5bn portfolio)
- Analyzed and clarified the quantitative features of the portfolio (duration, VaR)

Assistant Portfolio Manager, New Alpha AM - La Française: **Paris, France**
Internship *Dec 2020 to June 2021 (7 months)*
- Supported three funds dedicated to small-mid cap, acceleration strategy (€600M)
- Provided bespoke solutions to institutionals : Massachusetts PRIM, Arvella
- Designed and built a Factor Investing Framework in Python and a webscraping tool to capture uncorrelated assets and review MSCI ESG rating.

Mutual Funds Analyst, Barclays France (Milleis Banque): **Paris, France**
Internship *June 2020 to Sept 2020 (4 months)*
- Rationalized and improved the mutual funds universe to better fit high volatility (asset under management from €1.2bn to €1.7 bn)
- Diagnosed Fund perfomance, and stengthened our funds offering (MS rating from 3.7 to 4.2)
- Presented committees, and introduced an ESG/SRI mandate

Assistant Portfolio Manager, Crédit Mutuel AM: **Paris, France**
Internship *April 2019 to Sept 2019 (6 months)*
- Conceived a VBA screening tool to improve stock picking
- Reviewed ratios in the context of stock picking
- Participated in internal and external Bloomberg training courses

EDUCATION

Panthéon-Sorbonne University **Paris, France**
Master Of Science : Finance & Asset Management *2020 - 2021*
Relevant Courses: Asset Pricing, Quantitative Portfolio Management, Financial Econometrics, ALM, Corporate Finance, Python, R, SAS

Paris Cité University **Paris, France**
Bachelor of Science in Economics, Management and Law (one year of philosophy) *Sept 2016 to May 2019*
Relevant Courses: Macroeconomics, Microeconomics, Economics, Business Law, Competition Law, Game Theory, Accounting, VBA, SQL, Logic

VOLUNTEER WORK

Project Manager Fintech, Les Taureaux du Panthéon: **Paris, France**
Volunteering *Sept 2020 to Sept 2021 (12 months)*
- Demystified Python to the members of the association (60 students).

ACADEMIC PROJECTS

- *Market Microstructure : Optimal Organizations for Optimal trading* with Python [link]
- *Long Memory Property of Stock Market Returns* [link]
- *Michelin Financial Analysis and Stock Valuation* [link]
- *Dassault Aviation Financial Analysis* [link]

OTHER SKILLS

Technical Skills Python, SQL, Linux, C++, R, Excel/VBA, Bloomberg, SAS, LaTeX, Kdb+, Q.
Languages English: professional proficiency. French: native.
Certifications JPMorgan Quant Research, Goldman Sachs Excel Skills for Business, Bloomberg Market Concept
Personnal Investment $\simeq$ +39%(5000€) since Nov 2019 (TWR)
Working on Option Pricing Library, C++
Hobbies Learning, Reading, Programming, Chess (elo: 1180)