Julien Letort

Quantitative Finance Student seeking a 6 months internship beginning in April 2025

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EDUCATION

University of Paris-Saclay — Sep. 2024 – Apr. 2025
M2QF : Master's degree in Quantitative Finance — *Paris Saclay, France*
- Main courses : Stochastic Calculus and control, Machine learning, Econometrics, Interest rate modeling, Programming, Risk Management.

University of Bologna — Feb. 2024 – July. 2024
Erasmus and Double Degree — *Bologna, Italy*
- Main courses : Financial and Actuarial Mathematics, Corporate Finance, Risk Management.

ENSIIE — 2022 − 2025
MEng in Applied Mathematics — *Evry, France*
- Main courses : Probabilities, Data Analysis, Optimization, Statistics and Programming.

Lycée Masséna — 2020 − 2022
Intensive preparation for the entrance exam for French top Engineering Schools — *Nice, France*
- A French specific two-year undergraduate program leading to a nation-wide competitive examination into the "Grandes Ecoles" (France's top Graduate Schools in Engineering).

EXPERIENCE

Wealth manager internship — Summer 2024
Prometheus Wealth Management — *Monaco*
- Pricing of structured products (reverse convertible, outperformer) using Leonteq and Morgan Stanley pricers. I also provided investment proposals, assisted portfolio managers with various Excel/VBA tasks, and became familiar with Bloomberg for market analysis and data extraction.

Investment advisor internship — Summer 2023
Edmond de Rothschild — *Monaco*
- Internship in the advisory department that introduced me to the financial world, with a focus on derivative and structured products, particularly Dual Currency Deposits.

Teacher — Summer 2022
Mathematics tutor — *Nice, France*
- Helped students to prepare their high school degree ("Baccalauréat" in French).

PROJECTS

Use of C++ to model and solve Black&Scholes equations — 2023
2 months Project — *Evry, France*
- Developed a C++ program implementing the Crank-Nicolson scheme to solve the Black&Scholes equation, enabling accurate pricing of European and American options as well as computation of Greeks using finite difference methods.

Predicting Student Dropout using Machine Learning — 2023
2 months Project — *Evry, France*
- Built a model using Ridge, Lasso, and ElasticNet regressions, applying cross-validation and confusion matrices to predict dropout risks and assess key factors.

LEADERSHIP AND EXTRACURRICULAR ACTIVITIES

President of the sports association — 2023 − 2024
ENSIIE — *Evry, France*
- Team organization and registration for university tournaments.
- Discussions with the town council about the availability of sports facilities.

SKILLS AND HOBBIES

Finance: Implemented trading strategies and performed backtests using WorldQuant's BRAIN platform.
IT: Python, R, Excel/VBA, C++.
Languages: French/Native – English/Fluent.
Sports: Football, Running, Volley Ball, Beach Volley Ball (reached the final stage of the french cup 3 consecutive years), I also skied competitively.