PAUL BOQUANT

+33 7 78 12 79 26 | New York City, USA | paul.boquant@gmail.com | GitHub

WORK EXPERIENCE

Exotic Equity Derivatives Assistant Trader, Société Générale: **New York, USA**
V.I.E programm (international internship) *June 2022 to Aug 2022 (2 months)*
- Modelization of complex products in the dedicated applications
- Management of the desk's positions and events on trades
- Creation of Python tools

Quantitative Analyst, MIF: **Paris, France**
permanent contract *Dec 2021 to June 2022 (7 months)*
- Calculating the daily P&L, SCR (fixed income portfolio €5bn)
- Measuring several quantitative features of the portfolio (duration, VaR)
- Designing and developing new IT tools to help the managers (from VBA to Python)

Assistant Portfolio Manager, New Alpha AM - La Française: **Paris, France**
Internship *Dec 2020 to June 2021 (7 months)*
- Monitoring three funds dedicated to small-mid cap, acceleration strategy (€600M)
- Provide bespoke solutions to institutionals : Massachusetts PRIM, Arvella
- Creation of a Factor Investing Framework, webscraping tool and Performance Measurement

Mutual Funds Analyst, Barclays France (Milleis Banque): **Paris, France**
Internship *June 2020 to Sept 2020 (4 months)*
- followed and developed the mutual funds universe (from €1.2bn to €1.7 bn)
- Executed Fund analysis, selection of the best mutual funds (MS rating from 3.7 to 4.2)
- Establishment of committees, development of an ESG/SRI mandate

Assistant Portfolio Manager, Crédit Mutuel AM: **Paris, France**
Internship *April 2019 to Sept 2019 (6 months)*
- Creation and automation of a VBA screening tools to faciliate stock picking
- Monitoring and control ratios in the context of stock picking

VOLUNTEER WORK

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

EDUCATION

Panthéon-Sorbonne University **Paris, France**
Master's degree (M2) : Finance & Asset Management *Sept 2020 to Feb 2021*
- Quantitative Portfolio Management
- Asset Pricing

Paris Est Créteil University **Paris, France**
Master's degree (M1) : Finance : Risk Analysis and Modeling *Sept 2020 to May 2020*
- Financial analysis
- Python

Nantes IAE - Paris Descartes University **Paris, France**
Bachelor of Science in Economics and Management *Sept 2016 to May 2019*
- Econometrics with R
- SQL & VBA

ACADEMIC PROJECTS

Market Microstructure : Optimal Organizations for Optimal trading with [link]
A "Long Memory" Property of Stock Market Returns [link]
Michelin Financial Analysis and Stock Valuation [link]

OTHER SKILLS

Technical Skills Python, R, Excel/VBA, Bloomberg, SQL, SAS, LaTeX, C++, Linux.
Languages English: professional proficiency. French: native.
Certifications Completed Bloomberg Market, **CFA Level I Candidate**
Personnal Investment $\simeq$ +40.12$\%(5000$€) since Nov 2019
Hobbies Reading, IT, Chess, Learning