

Louis MILLOT

INFORMATIONS

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France

Student at ENSAE that is a leading French graduate schools in the fields of statistics, economics, finance and actuarial science

<http://www.ensae.fr/ensae/en/>

LANGUAGES

- English : B2 (Working knowledge)
- Spanish : A2 (basic)

INTERESTS

- **Hobbies :**
Sports : swimming (10 years in club), Tennis (8 years), mountain bike, Snowboard, motorbike

Travelling (Spain, Ireland, Germany, England)

Prop. Trading on personal account

- **Miscellaneous :**
Driver's licence, Motorcycle licence


A.F.P.S (First Aid certificate)

Intern in Data Science applied to Financial markets

WORK EXPERIENCE

2015  Investment Manager –
2017  **SOCIÉTÉ GÉNÉRALE INSURANCE**
Temporary Position – 1^{1/2} year (Paris)

- 10 Billions € managed (equity pocket) in “euro funds” (guaranteed capital)
- Selections and analysis of funds (equity and hedge funds)
- Development of analysis tools in VBA : investment monitoring (risk, return)
- Bond picking for foreign subsidiaries (around 10M€ per month)
- Meetings with funds managers, strategists, chief economists


2015  **JFD WEALTH** Quantitative Analyst – **JFD WEALTH**
Internship - 6 Months (Sophia Antipolis)


- Setting up High and Low Frequency Trading strategies (backtests & live)
- Patterns' recognition, technical analysis, news flow analysis
- Managing Risk, Volatility analysis, Money Management, and globally trading


2014  Fund Manager & Chief Economist Assistant –
ABN AMRO INVESTMENT SOLUTIONS
Internship - 6 Months (Paris)

- Analysis Long/Short opportunities for the absolute return funds (VBA)
- Econometric modelling about monetary policies, sovereign rates (10 years)
- Analysis about implied volatility, risk/reward of portfolio, deflation risk

EDUCATION

2016-2017  **Specialized Master in Data Science**
Post-graduate specialization in Big Data
E.N.S.A.E (Leading French Engineering School in Statistics)

2012-2016  **Master degree in Financial Engineering**
1st year MSc (2014), Gap Year (2015), 2nd year Msc (2016)
Paris Dauphine University (PSL Research Paris)

2010-2012  **Intensive two-year program in Economics to prepare for the competitive entrance examinations to the French 'Grandes Ecoles'** (with highest honours)
Ecole Nationale Bessières & Nanterre University

SKILLS

- Computer skills : Bloomberg – Microsoft Office - Eviews
Languages : VBA – R – Python (Panda, Scikit Learn) – MATLAB – SQL
- Financial skills : Fundamental analysis – Time series - Econometrics – Derivatives products – Risk and Return analysis
- Certifications : MOOC Big Data (FUN) – AMF (stock market regulator in France) – MOOC Machine Learning for Trading (Udacity)