Jean-Michel Maeso
Quantitative Research Engineer

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EDUCATION

2007 – 2010 **Ecole Centrale, Graduate Engineering School** (Lyon)
Msc in mathematical engineering in a top tier French engineering school
- Core courses: stochastic calculus, numerical methods for PDEs, probability theory, statistics, optimization
- Finance option: financial theory, stochastic processes and derivatives, Monte Carlo methods, econometrics, risk management

2003 – 2007 **Lycée Joffre, classes préparatoires PSI*** (Montpellier)
Intensive program in preparation to the national entrance exams for admission to the selective Grandes Ecoles
- Major in mathematics and physics

2003 **Lycée Joffre, Scientific "baccalaureat"** (Montpellier)
- Major in mathematics

PROFESSIONAL EXPERIENCE

10/15-Present **EDHEC-Risk Institute (Nice)**
Quantitative Research Engineer, permanent contract
Applied research in finance using stochastic modeling, econometrics and optimization
- Current research interests include: asset pricing, factor investing, risk allocation, alternative risk premia, hedge fund replication, portfolio construction, volatility pumping, stochastic modelization and econometrics (coding in Matlab)

09/14-07/15 **Covea Finance (Paris)**
Quantitative Analyst, permanent contract
Development of a quantitative research department under the direct supervision of the CIO. The desk is in charge of investments in structured products

- Research, development and implementation of investment solutions (structured products and systematic strategies) on equities, fixed income, credit and currencies (coding in Matlab and VBA)
- Bimensual meeting with the CIO: trade ideas proposals, tools development, projects in progress
- Quaterly meeting with the CEO concerning the desk development
- Participation to investment committees: presentation of trade ideas and quantitative studies
- Direct relationship with structured products desks of banks: trade ideas, quantitative research, trade executions

04/13-07/14 **Cartego Finance (Paris)**
Quantitative Strategist, permanent contract
Asset allocation, bespoke investment solutions and risk management for institutional long-term investors (pension funds, listed companies, insurances, SWFs, family offices…) on an international perimeter

- Development and implementation of quantitative strategies, portfolio optimization and risk & performance analysis (coding in and R, VBA and C++)
- Participation to investment and risk committees
- Supervision of a junior quantitative analyst

09/11-03/13 **Strafi (Paris)**
Financial Engineer, permanent contract
Hedging interest rate and FX risks for corporates and private equity funds

- Strategy proposals for hedging interest rate (swap, cap, floor, collar, swaption…) and FX risks (forward, vanilla option, accumulator, cross currency swap…)
- Pricing tools development for derivatives, strategy simulations, efficiency tests and stress tests (coding in VBA)
- Daily and bimensual macroeconomic notes redaction
- Customer relationship management

04/10-08/11 **Mazars (Paris)**
Analyst, permanent contract (including a 4 months end-studies internship)
Quantitative models review and risk modeling for Natixis on a toxic credit derivatives portfolio (CDS, CDO, CDO^2, RMBS, CLO ...)

- Calculation of expected loss in the CDO models via Monte Carlo simulations
- Pricing validation of the financial guaranty granted by BPCE to Natixis via the Black and Scholes model
- Follow-up of the provisioning of assets wrapped by monolines or CDPCs and market risk indicators (sensitivities, limits, stress tests and VaR)

LANGUAGES & COMPUTER SKILLS

- English - Fluent (TOEFL PBT: 593/673)
- German - Basic knowledge
- Microsoft - Windows environment, Pack Office
- Programming - VBA, C++, Matlab, R, Python, Java
- Financial data - Bloomberg, Reuters, Factset

INTERESTS AND ACTIVITIES

- Competitive tennis (2015-2016 ranking: 3/6, i.e amongst the 1500 best French tennis players)
- President and coach of the Ecole Centrale Tennis Club
- Teaching Private science lessons (up to classes préparatoires)
- Teaching Tennis lessons