EDHEC BUSINESS SCHOOL
Lille - Nice

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EDUCATION

- **CFA Institute**
- **Msc (DEA) Optimization, Theory of Games and Economic Models**
  University of Paris VI (Pierre et Marie Curie)
- **Bsc Degree in Applied Mathematics (with Honors)**
  University of Aristotle (Greece)

TEACHING EXPERIENCE

- **Teaching Equity portfolio management courses**
  Ecole Internationale des Sciences du Traitement de l'information (EISTI)
- **Teaching** at EDHEC Business School (Nice)

PROFESSIONAL EXPERIENCE

From 01/2009	**Quantitative Analyst – Trader**, Citi Alternative Investments
12/2006 12/2008	**Proprietary Trader DEAI (Equity Derivatives)**, Société Générale - Global Macro hybrid strategies (Quantitative – Fundamental)
06/2003 12/2008	**Deputy Head of Strategy and Quantitative Analysis (SQA)**, Halbis Capital Management - Building GTAA investment strategies (total return) based on risk premia across all assets. Long-short country allocation, currencies, bond markets, S&P Index timing.

- Develop strategies and build stock-selection models and assist the management of several accounts. (High Dividend fund, Free style fund, Low Beta)
- Risk budgeting and dynamic multi-strategy allocation based on downside risk measures. VAR, extreme value theory, higher moment analysis, omega ratio.
- Equity valuation studies (DDM, RIM, CFROI, SRI) for stock-picking strategies.

Value added: Develop and enhance alpha-generation models (value, profitability, growth).

06/2001 06/2003 **Equity Quantitative Analyst (Europe)**, HSBC Asset Management

- Weekly market data - watch report for fund managers. Value-Momentum style/sector rotation models. Stock selection screenings.
- Statistical analysis and quantitative research focusing on portfolio construction.
- Development of portfolio monitoring functions for the front office. (VB, ADO, SQL, C++)
- Market research studies, risk decomposition and many ad hoc products.

Value added: Total reengineering of the quantitative team and its products. Monthly quantitative value - momentum sector strategy.

06/1999 06/2001 **Head of "Project Management & Technical Solutions**, Axa Investment Managers Paris

- Development of the business process of the Global Client Reporting.
- Managing projects in order to restructure all In–House databases.
- Internal Consulting on software development particularly to other business departments.
- Conception and development of software for the need of client reporting (VB ActiveX, Dlls).

Value added: Creation of a new team specialized on the development and management of new reporting tools. Change of working culture as well as I.T. development approach.

1999 **Developer of pricing models in C++, structured products, Department of Market activities**, Caisse Centrale des Banques Populaires (C.C.B.P)

Affine term structure models (BGM). Pricing methods for Swaps CMS and Bermuda options.

- Development of pricing functions in C++.

1998 **Assistant of the Scientific Director** on a project for AXA Holdings, AXA Reinsurance

Investment strategy on 5 years horizon subject to shareholders constraints.

- Research of a stochastic optimization model for fund allocation and portfolio selection.
- Study of a simplified case and numerical solutions using Monte Carlo methods.

(See references of publication: Taflin, E. Equity Allocation and Portfolio Selection in Insurance, Insurance: Mathematics and Economics 27, 65-81 (2000)).

1997 **Project on Discrete Optimization**. Report: "The Marriage Problem, Stable Matchings.", Ecole Polytechnique : Laboratoire d'Econometrie
Stable matchings algorithm using graph theory.
Introduction of the concept of indifference, adjustment of the "Propose-Dispose" algorithm.

PUBLICATIONS

- **Market Integration: A Risk-Budgeting Guide for Pure Alpha Investors** with Juliana Caicedo-Llano; Journal of Multinational Financial Management, October 2008, v. 18, iss. 4, pp. 313-27

- **Alpha Seeking or Low Beta Investing**. Professional Investor (http://www.uksip.org/) Oct Issue, 06

- **Market Integration: A risk budgeting guide for pure alpha investors**. Professional Investor (http://www.uksip.org/) Nov Issue, 06

SKILLS

- English (Fluent)
- French (Fluent)
- Spanish (Learning in progress)
- Greek (Native)

- Excel Access, Datastream, Factset, BARRA,
- VBA, VB (Microsoft Studio) VC++, (ATL COM) , SQL, Sybase, Oracle, Matlab, R.