

# Marc CHEVILLOT

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## Education

2011 - 2012	<b>Master's degree of Research in Quantitative Finance at University Paris 1 - Panthéon-Sorbonne</b> <ul style="list-style-type: none"><li>Stochastic Calculus, Options Theory and Evaluation, Credit Derivatives, Markets Microstructure, Continuous Time Assets Allocation and Evaluation, Finance Econometrics, Futures Markets</li></ul>
2004 - 2009	<b>Master's degree of Sciences at Ecole Centrale de Lille</b> <ul style="list-style-type: none"><li>Major in Applied Mathematics: Probabilities, Statistics, Stochastic Calculus, Computer Science, Partial Differential Equations, Numerical Analysis</li></ul>
2008 - 2009	<b>Non registered student at EHESS - Aix-Marseille II University</b> Master's degree of Research in Economic Analysis and Econometrics <ul style="list-style-type: none"><li>Portfolio Management, Macroeconomics, Microeconomics</li></ul>
2001 - 2004	<b>Classes Préparatoires aux Grandes Ecoles at Lycée du Parc</b> Preparation for National Entrance Exams to top Engineering Schools with 2-year intensive courses in Mathematics and Physics
1998 - 2001	<b>French Scientific Baccalaureat</b> Equivalent to A-levels in Mathematics, Physics, French, Geography and Chinese

## Work Experience

September 2009 –	<b>Analyst in the Rates Derivatives trader assistant team at JP MORGAN (London, UK)</b>
August 2011	I worked as a trader assistant for a team dealing with products such as Swaps, Swaptions, FRA, Cap/Floor, CMS, Binary Options and Bermudan Options. I was in charge of <ul style="list-style-type: none"><li>Day to day book running</li><li>Quantitative projects about products pricing</li></ul>
May 2009 –	<b>Credit Risk quantitative analyst internship at BNP PARIBAS (Paris, France)</b>
August 2009	I worked as credit risk analyst in the stress-tests team. I was in charge of creating and implementing a stochastic credit rating transition tool for the group's portfolio in order to evaluate accurately future economic capital requirements.
June 2008 –	<b>Summer Internship analyst at J.P. MORGAN (London, UK)</b>
August 2008	I worked as junior analyst in the Rates Flow Options support team, supporting traders for the management of hedging products such as Governments Bonds Futures and Options. I was in charge of the end-to-end process from trades capture to producing end-of-day PNL.
September 2007 –	<b>Financial analyst internship at MAZARS &amp; GUERARD (Paris, France)</b>
March 2008	I worked as junior analyst/auditor on 3 different missions: <ul style="list-style-type: none"><li>Analysis of the management accounting of France Télécom as telecommunications services providers for virtual telecommunications providers on behalf of Electronic and Postal Communications Regulation Authority (ARCEP)</li><li>Legal audit of ANF (real estate company)</li><li>Legal audit of BNP-Paribas</li></ul>

## Past and Current Readings

John HULL: Options, Futures And Other Derivatives

Steven SHREVE: Stochastic Calculus For Finance I : Binomial Asset Pricing Model

Steven SHREVE: Stochastic Calculus For Finance II : Continuous-Time models

Mark JOSHI: The Concepts and Practice of Mathematical Finance

Paul WILMOTT: Introduces Quantitative Finance

Damien LAMBERTON and Bernard LAPEYRE: Stochastic Calculus Applied to Finance

Nassim TALEB: Dynamic Hedging, Managing Vanilla And Exotic Options

Peter JÄCKEL: Monte-Carlo Methods for finance

## Languages

**French:** Native Language

**English:** Fluent with Grade B at the Cambridge Certificate of Advanced English (CAE) + 2 years in London

**Spanish:** Conversational (studied for 4 years)

**Mandarin:** Basic (studied for 3 years)

## Computer Skills

VBA

C/C++

R/S-Plus

Mathlab

Pack Office 2003 (Word, Excel, Powerpoint, Access)

## Extracurricular Activities

Summer 2006  
(2 months)      **French teacher in the Alliance Française of Guangzhou (China)**  
Worked as professor for undergraduate students and executives

Summer 2001  
(2 months)      **French teacher in the Alliance Française of Shanghai (China)**  
Worked as professor for undergraduate students and executives

## Positions of Responsibility

2005 - 2007      President of the Capoeira club of Centrale Lille

2005 - 2006      President of the Cultural Association of Centrale Lille

2003 - 2004      Fellow member of Lycée du Parc Undergraduates students' office

1999 - 2001      President of Lycée Edouard-Herriot Chinese culture promotion association

## Interests

- Photography
- Golf
- Capoeira

## References

Available upon request