Arthur VILLARD SICHEL

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EDUCATION

2011-2012 Paris, France

SORBONNE UNIVERSITY
Research Master in Market finance
- **Courses:** Options' theory, Stochastic Calculus, Econometrics, Credit Derivatives, Asset Allocation

2011-2012 Paris, France

HEC PARIS
Master in International Finance
- **Courses:** Macroeconomics, Trading Mechanisms, FX, Advanced Fixed Income, Volatility Modeling

2008-2011 Lille, France

ECOLE CENTRALE DE LILLE
MSc in General Mathematics, "Grande Ecole" Program (awarded with high honours)

2010-2011 Lille, France

UNIVERSITY OF LILLE
Research Master in Corporate Finance (awarded with honours)
Master thesis: Pension fund Hedging
- Replication of the fund' portfolio evolution (Monte Carlo method)
- Construction of a pricer with VBA/Excel

2005-2008 Neuilly, France

LYCEE PASTEUR
Preparatory classes. Mathematics & Physics section

PROFESSIONAL EXPERIENCE

Jul-Aug 2012 London, UK

GOLDMAN SACHS
Summer Intern within the Sales and Trading Division

Apr-Sept 2011 Paris, France

EXANE DERIVATIVES-*n°3 for equity derivatives in Europe-*
Quantitative research on derivatives products
- Implementing of an Excel/VBA file which recommends long/short option strategies based on volatility arbitrage (data gathered through SQL)
- Weekly analysis of the volatility of the Eurostoxx 50 (term structure, smile, skew 90/110, dispersion) and of different market "stress" indicators (Itraxx, VSTOXX, EUR/DOL, euro swaps spreads)
- Back-testing of options strategies for the sales team

Jun-Sept 2010 Paris, France

CREDIT DU NORD-*subsidiary of SOCIETE GENERALE-*
Asset Liability Management
- Simulation of the bank's accounts over the next 20 years with Monte Carlo methods using SAS and SQL
- Writing of a note about the efficiency of Societe Generale and Credit du Nord liquidity risk hedging
- Caps pricing automatisation with VBA (rate risk management)

Jan 2009 Suresnes, France

EURO RSCG
IT compliance

2008-2010 Lille, France

PROJECT "PREDICT"-*group project at Ecole Centrale-*
Development of a prediction market and its iPhone application for a startup company
- Design of the website, modeling of the markets, development of a communication campaign

IT AND LANGUAGE SKILLS

French	Native Speaker	*Pack Office*	Proficiency
English	**Fluent (Cambridge Certificate in Advanced English)**	*Programing*	VBA, MATLAB, SAS, SQL

HOBBIES & EXTRACURRICULAR ACTIVITIES

Captain of both Ecole Centrale and a "futsal" football team, Tennis, Running
Physics, Chemistry and Mathematics tutoring for high school students

References available upon request