Saad K. FILALI

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PROFILE AND OBJECTIVE

Former M&A analyst with a strong quantitative background turned macro style strategist and trader. I am looking to apply my skills and knowledge within an institutional setting where I can contribute to the investment decision process as a researcher or trader. Areas of expertise include options, markets micro-structure, corporate finance, monetary policy and value style investing. Adept at using mathematical and statistical tools and coding (.NET languages)

WORK & LEADERSHIP EXPERIENCE

Independant   **Paris, France**
Macro/Quant directional trader   Sept 17 - Present

- Focus on developed markets country/sector indexes/ETFs, Sovereign bonds, Fx, precious metals. I trade CFDs on indexes and option strategies with low IV underlying (mainly risk reversals and vertical spreads). Time horizon varies from hours to a month.
- Favor low volatility, highly liquid assets. Direction informed by fundamentals, Entries are event driven or based on insights from option markets and statistics.
- P&L: 4Q17:+300%,4.1 sharp; 1Q18:-35%; 3Q18:+120%; 4Q18:-15%; 1Q19: Most likely my best quarter so far.
- Created a library of predictive models for all the most important variables of the business cycle and company earnings

SeekingAlpha – Market research publishing platform   **Paris, France**
Premium contributor - https://seekingalpha.com/author/saad-filali for full list of publications   June 18 - Present

- Published a dozen editorially approved paid articles presenting my macro calls and investment recommendations along with a few academic but practical articles on topics such as valuations, directional options trading or the equity risk premium
- Oct 1,2018: https://seekingalpha.com/article/4209203-fed-unexpected-asymmetry
  - Predicted the U turn in monetary policy at a time when top tier investment banks were predicting a hawkish implementation of 4 hikes.
- Sep 21,2018: https://seekingalpha.com/article/4207592-inflation-much-supply-enough-unions
  - Predicted that inflation pressures would soon turn south and argued that inflation fears were unjustified at a time where the markets focused on this. Since then US CPI has indeed peaked.
  - Editor's pick viewed by more than 5000 thousand readers.
- Sep 11,2018: https://seekingalpha.com/article/4205423-case-benign-u-s-dollar
  - Written at the peak of fears and USD bullishness when EM assets were suffering
  - Called for a top in the $, recommending starting long positions in gold and risk assets – proved to be subsequently great calls as this was written when gold was near 1180$/oz.
- Jul 10,2018: https://seekingalpha.com/article/4186318-cycle-stage-determination
  - Established a business cycle stage determination methodology using k-mean clustering and a conceptual implementation of Markov-Switching
  - Assessed that we were still mid cycle and recommended that investors go long risk assets – proved to be very profitable
- Visual trade recommendations track record with % moves can be found here https://seekingalpha.com/instablog/49532865-saad-filali/5217896-track-record-q3-18
  - 10/07/18: Long risk assets ($QQQ specifically)
  - 13/07/18: Long Nikkei225 with a target of 22556
  - 11/09/18: Short XAU/XAG | Long TOPIX | Short DXY

Citigroup   **London, United Kingdom**
FIG M&A and ECM, Summer analyst   Summer 2017

- Contributed to the lead and idea generation process
  - Modeled a merger between two large cap asset managers to be included in a pitch for a client

Rabobank   **Utrecht, Netherlands and Paris, France**
Food, Agriculture & Beverages M&A intern   Fall and Winter – 2016-2017

- Select transaction experience
  - 50-100m EV emerging market fishery sell-side mandate: Modeled proposed financing by a prospective buyer, addressed potential buyers' enquiries, Reconciled deliverables from consultants, management and transaction services with our own, Provided input for valuation

EDUCATION

ESCP EUROPE   **Paris, France**
Grande École – Master in Management   2015 – Present

- Placed 4th/418 on the entrance examination for students with an engineering background while ranking first in Mathematics
- Awarded merit-based scholarship by the **ESCP EUROPE Foundation**
- **Finalist at the 2016 Harvard Business School international M&A/LBO Case competition**

Paris Dauphine University   **Paris, France**
License of Mathematical Sciences   2013 – 2015

LANGUAGES AND SKILLS

Languages: Native speaker of French and Arabic, Fluent in English and German
Technical Skills: Statistics & Applied Math (IBM SPSS, MAPLE), Programing (VB.NET, C#), Economic & Financial modeling