

## 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 corporate finance, monetary policy and value style investing. Adept at using mathematical and statistical tools and coding (.NET languages)

## WORK & LEADERSHIP EXPERIENCE

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### Independent

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

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### ESCP EUROPE

Paris, France

Grande École – Master in Management

2015 – Present

- Placed 4<sup>th</sup>/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

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**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