

Simon LEGER
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EDUCATION

NEW YORK UNIVERSITY New York, NY

The Courant Institute of Mathematical Sciences

MS in Mathematics in Finance (expected – January 2007)

- Mathematical topics include : PDE and SDE in finance, Black-Scholes, binomial trees, american options, interest rate models (HJM), credit derivatives
- Finance topics include: arbitrage theory, equilibrium asset pricing models, portfolio theory, Merton models, continuous time finance, multi-factors models for IR options.
- Computing topics include: financial asset trading, research, hedging and portfolio management, differential equations, monte carlo methods, developed a whole quantitative framework for trading purposes (exotics, variance swaps, rainbow options pricer)

ENSAE, National School of Statistics and Economics (September 2003-June 2005) Paris, France

BS in Applied Mathematics and Economics

- Statistics, Econometrics, Test Theory, Game Theory, Stochastic Calculus, Measure Theory
- Computing in C++, Microeconomics, Macroeconomics
- Research project on developing a market model for inflation derivatives
- Research project in C++ on implementation of a Monte Carlo pricer for equities exotics.

EXPERIENCE

SOCIETE GENERALE CIB New York, U.S.

Intern on statistical arbitrage equities desk (May 2006-August 2006)

Part Time on statistical arbitrage equities desk (September 2006-December 2006)

BARCLAYS CAPITAL London, U.K.

Intern on FI exotics desk (June 2005-Sept 2005)

- Developed a new swap pricer and an option pricer on inflation derivatives, with Normal Black and Convexity Adjustments
- Analyzed breakeven rates using principal component analysis
- Priced options and swaps with traders as test for my pricers

Quantitative Strategist – part time (Sept 2004-June 2005) Paris, France

- Developed a Sioux method (a method for analyzing statistical and other properties of government bonds) in VBA to compare European government bonds
- Developed an inflation model with statistical and time series analysis, using Excel and SAS, to price derivatives structures on inflation

RIVOLI FUND MANAGEMENT Paris, France

Trader (June 2004-Aug 2004)

- Created a database in VBA of prices and positions of futures to analyze the trading strategies and to improve them
- Collaborated with traders to take positions on futures contracts on interest rates, indexes, FX and commodities

COMPUTER SKILLS

Programming languages : VBA, C++, java

Other Software : Office, SAS, R, Latex, Matlab