

Alexis Andreani
PROFESSIONAL EXPERIENCE

BNP Paribas CIB

Credit Analyst

Montréal, Canada

Mar. 2023 – Present

- Prepared well-structured and substantiated credit memos for strategic transactions, including the refinancing of revolving credit facilities (RCFs) and asset-based lending (ABL) facilities, managing a total exposure of \$1 billion, while conducting in-depth risk analysis.
- Conducted detailed studies on the economic performance and risks associated with companies in the technology sector (semiconductors, SaaS, IoT), considering market specifics and international regulations.
- Reviewed financial accounting statements with proficiency in IFRS and US GAAP accounting standards.
- Worked on complex leveraged buyout (LBO) cases, collaborating on the implementation of guarantees and optimizing financial structures.
- Participated in validating internal ratings and provided recommendations aligned with the group's internal policies and strategic requirements. Developed VBA tools to streamline financial data analysis and reduce processing times for complex assessments.
- Collaborated closely with teams in San Francisco to evaluate and structure complex international requests.
- Actively contributed to bond issuance projects in collaboration with the Debt Capital Markets (DCM) and Leveraged Finance teams, helping to structure and place complex financings in the market.

La Française Asset Management

Trader Assistant

Paris, France

Jul. 2022 – Dec. 2022

- Developed automated VBA solutions for weekly reports, databases, and risk alerts on bonds through MarketAxess.
- Managed a database of broker quotations (Python and SQLite) for buy/sell proposals, facilitating counterparty evaluation and valuation of retained collateral.
- Prepared sector reports on the high-yield bond market, conducted analytical summaries for high-yield funds, and implemented performance indicators for bond portfolios.
- Prepared credit summaries on potential bond issuers, contributing to investment selection decisions for the portfolio manager.

Alten S.A

Data Scientist Assistant

Rennes, France

Mar. 2021 – Aug. 2021

- Designed and implemented an interactive visualization tool for analyzing ontologies used by data scientists, facilitating better understanding and utilization of complex data.
- Developed an innovative software solution for visualizing and managing a database dedicated to AI models, integrating dynamic features for simplified use by technical teams.
- Deployed advanced technologies, including JavaScript and other programming tools, to optimize analytical processes and ensure real-time updates.

EDUCATION

EM LYON Business School

- MSc in Finance, Minor in Market & Quantitative Finance (GPA: 4.0/4.0)
- Focus: Fixed Income, Portfolio Management, Trading and pricing of derivatives

Ecully, France

Sep. 2021 – Sep. 2023

Paris-Saclay University

- MSc in Engineering, Major in Computer Science (Upper Division | GPA: 3.3/4.0)
- Focus: Operational Research, Stochastic Optimization

Evry, France

Sep. 2019 – Jun. 2021

Paris-Saclay University

- Bachelor in Applied Mathematics and Computer Engineering (Upper Division | GPA: 3.3/4.0)
- Focus: Data Analytics, Martingale, Time Series Analysis

Evry, France

Sep. 2016– Jun. 2019

ACADEMIC EXPERIENCE

Master's Thesis EM Lyon Business School

ESG and High-Yield investments in the asset management world | GPA: 4.0/4.0

- Analyzed of fixed income historical funds returns
- Assessed sensitivity of ESG investments to the market through multi factor regression model

Ecully, France

Jun. 2022 – May. 2023

Case Study: Calibration of arbitrage-free parametric implied volatility surfaces:

Group leader

- Examined a dataset of future options for butterfly and calendar arbitrage opportunity
- Computed SVI Calibration method in Python to compute 3D volatility surface

Lyon, France

Apr.2022 – May. 2022

SKILLS, ACTIVITIES & INTERESTS

Languages: French: Native Speaker | English: Native | Spanish: Intermediate Proficiency

Technical Skills: Python, R, VBA, C++, JavaScript, Bquant (Python for Bloomberg), Bloomberg, Thomson Reuters (Refinitiv)