MAYSAA RAIS

Quantitative Analyst | Interest Rates – Option Pricing – Risk Models | EN/FR/IT

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SUMMARY

Quantitative analyst trained in finance and data science, with hands-on experience in risk models, pricing, and fixed income. Built internal tools for curve construction and stress testing. Currently developing market-oriented models in Python.

SKILLS

Technical: Python (NumPy, pandas, matplotlib), SQL, VBA, Git, Jupyter, Excel, Bloomberg Terminal

Quant Models: Black-Scholes, Greeks, Heston, Monte Carlo, GARCH, Curve construction, Fixed income risk

EXPERIENCE

09/23 – 10/24 *(13 months)*

ALM Analyst – Market & Credit Risk Modelling — **BNP Paribas**

- Automated credit exposure models for fixed-income books; reduced manual reporting time by 20%
- Monitored IRRBB, VaR, and scenario sensitivities under Basel and internal stress tests
- Provided input to risk committees on rate curve shifts, portfolio exposures and risk drivers
- Collaborated with structuring, ALM and reporting teams to align model outputs with regulatory use

`Python` / `Excel-VBA` / `SQL`

07/23 – 08/23 *(2 months)*

Markets Analytics & Sales Program — **Bloomberg LP**

- Analyzed live market data and yield curves on Bloomberg Terminal; assessed pricing mechanisms for corporate bonds and CDS
- Participated in trading simulations on derivatives pricing, market flows, and execution strategies
- Shadowed senior sales managers to align client needs with analytics solutions

`Bloomberg Terminal` / `Excel`

10/22 – 02/23 *(5 months)*

Junior Consultant – Financial Strategy — **Alter'Actions – Non-Profit Sector**

- Performed risk analysis on a €500k donations-based fund; delivered reallocation strategies
- Built Power BI dashboards to automate reporting; reduced time-to-insight by 30%
- Modeled impact metrics to align operational KPIs with grant structures

`SQL` / `Excel` / `Power BI`

07/22 – 08/22 *(2 months)*

Financial Data Analyst – Funding & Strategy — **Decathlon International – HQ**

- Designed financial models to evaluate funding performance across international branches
- Automated data pipelines and improved reporting reliability and consistency

`SQL` / `Excel` / `Tableau`

EDUCATION

2023 – 2024 — **MSc Finance, Technology & Data** — **Université Paris 1 Panthéon-Sorbonne**
Quantitative finance program combining risk modeling, financial products, and data science.

2022 – 2023 — **Msc PISE – Statistical and Data Science Methods** — **Université Paris Cité**
Trained in statistical learning, time series analysis, and predictive modelling using Python and R.

2021 – 2022 — **BSc Economics (Erasmus Year)** — **University of Nottingham**
Courses in macro-finance, debt markets, and international economics.

2019 – 2022 — **BSc Law, Economics & Management** — **Université de Lille**
Solid foundation in financial mathematics, corporate finance, and applied economics.

CERTIFICATIONS

Jul. 2023 — **Bloomberg Market Concepts (BMC) & ESG Certificates** — **Bloomberg**
Focused on financial markets, asset management, and trading strategies using Bloomberg Terminal.

Aug. 2023 — **IBM Machine Learning Professional Certificate** — **IBM Training**
Explored algorithmic applications for financial market predictions. (3-month course)

Dec. 2023 — **Data Scientist Professional Certificate** — **DataCamp**
Program covering Python, SQL, data visualization, machine learning, and predictive analytics.

QUANTITATIVE FINANCE & AI PORTFOLIO

Projects — **Key Implementations** — **GitHub**

- **Black-Scholes Pricing Engine** – Full implementation with Greeks computation and 3D visualizations.
- **Heston Monte Carlo Simulator** – Stochastic volatility simulations with path generation and pricing.
- **Exotic Option Greeks Estimator** – Monte Carlo estimation of sensitivities for exotic derivatives.
- **Volatility Forecasting Models** – GARCH models and RNNs for volatility prediction.
- **Market Anomaly Detector** – Unsupervised learning models to identify microstructure irregularities.

LANGUAGES

English - C1 (Advanced), **French** - Bilingual, **Italian** - Native, **Spanish** - A2 (Beginner).