Alejandro Angeli

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github.com/aangeliayello

Education

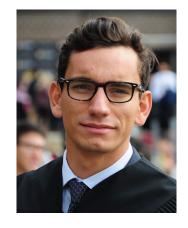**2018–2020** **ETH UZH**, *Zürich, Switzerland*.
MSc Quantitative Finance
Master's Thesis: On Maximum Drawdown portfolios.

2014–2018 **University of Waterloo**, *Waterloo, Canada*.
BMath with double major in Mathematical Finance and Statistics
Semester Exchange: EFLP, Lausanne, Switwerland

Work Experience

Feb 2022 **Structured Products Quant Engineer**, *Credit Suisse*, Zurich, Switzerland.
Oct 2023
- **Optimized post-trade workflows across asset classes:** Streamlined structured product processes, working closely with Trading, Sales, Structuring, and Trade Management.
- **Developed robust APIs:** Built scalable Rest APIs in .NET F# for automated product booking, amendments, and lifecycle management.

Oct 2020 **Cross-Asset Structuring**, *Credit Suisse*, Zurich, Switzerland.
Feb 2022
- **Led pricing automation:** Initiated and prioritized end-to-end automation of structured product pricing, collaborating with global stakeholders across teams.
- **Developed strategic monitoring and dashboards:** Created comprehensive dashboards and monitoring of performance and sales trends, facilitating data-driven decision making.
- **Technical & business expertise:** Served as the expert resource for automated structured product workflows, troubleshooting issues and providing insightful guidance to stakeholders.

Sep 2019 **Quant Allocation Research (Internship)**, *Robeco*, Rotterdam, Netherlands.
Feb 2020
- **Quant Research:** Researched equity execution strategies for index futures, designing neural networks

May 2015 **Researcher in Mathematics**, *Mount Allison University*, Sackville, Canada.
Feb 2016
- **Graph Theory Research:** Conducted research in graph theory with a focus on dominating sets, leading to three co-authored publications.

Skills

Languages: Fluent in English and Spanish; Spoken Italian, and Intermediate German.
Programming: F#, Python, C++, VBA, C#, HTML, JavaScript, SQL, R, MATLAB, C
Dev Tools: Git, TeamCity, Jenkins, Jira, BitBucket, Kibana, Splunk, DigitalOcean, Notion
Frameworks and Libraries: Django, React, Angular; Pandas, Numpy, Plotly, SciPy

Miscellaneous

Current Interest:
- Running mosaiqs.com, a website to turn your pixel art into Lego art.
- Building board game bots such as chess and 6nimmt!

Publications:
- Disjoint Dominating Sets with a Perfect Matching [link]
- An Eternal Domination Problem in Grids [link]
- A Note on the Parallel Cleaning of Cliques [link]