Benoît Bordachar

LinkedIn | GitHub

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Education

PSL - DAUPHINE UNIVERSITY Paris, France
Master of Science in Quantitative Finance (272) *Sep 2020 – Sep 2023*

- Relevant Courses : Stochastic Calculus, Computer Sciences, Econometrics, Market Finance
- Thesis : The Trading Gamification

CUNY - BARUCH COLLEGE New York, USA
Exchange Program *Jan 2020 – May 2020*

- Relevant Courses : Programming, Derivatives, Investment Analysis, Blockchain Technologies

PSL - DAUPHINE UNIVERSITY Paris, France
Bachelor of Science in Financial Engineering and Economics *Sep 2017 – May 2020*

- Relevant Courses : Mathematics, Statistics, Market Finance, Micro & Macro economics
- Obtained with honors, Grade : 14.0 / 20

Experience

Investment Analyst - Event-Driven / Long-Short Equity Strategies Jan 2022 – Present
SYQUANT CAPITAL (€3.6bn AuM) *Paris, France*

- Elaboration of trade ideas on special situations (pre-M&A, spin-offs, holding-co arbitrage...)
- Participation to IPO & SPAC processes by giving feedbacks on deals (analysis and valuation)
- Research and backtesting of new strategies in collaboration with the portfolio managers
- Creation of tools:
  - Classification of fraud-themed news published overnight (+95% accuracy score)
  - ESG scores report for trades made during the day
  - Scraping scripts to retrieve web information (SEC filing tracking, roadshows downloader...)
- Helping the management of a technology portfolio with research and monitoring

Quant Research / Analyst Intern - Equity Portfolios Jun 2021 – Dec 2021
BNP PARIBAS ASSET MANAGEMENT (€537bn AuM) *Paris, France*

- Implementation of a growth stocks portfolio in a large-cap universe in Europe
- Construction of a model to analyze psychological bias in portfolio managers' trade positions
- Improvement & development of tools to monitor the performance of models and funds
- Creation of a screener in python for smid-caps equity models
- Research on multi-factor models (ex: decomposition of the price momentum to eliminate its crash component)
- Takeover of a market sentiment/timing model for Indonesia and analysis on Chinese and Asian stock markets

Projects

Implementation and Extension of a Research Paper *Python, Jupyter, Git* Source Code

- Objective : Replicate a research paper and propose some extensions
- Paper : Alpha forecasting in factor investing: discriminating between the informational content of firm characteristics
  L. Heinrich, M. Zurek

Creation of a Backtest Framework *Python, Jupyter, Git* Source Code

- Objective : Backtest a strategy based on a research paper using object-oriented programming (OOP)
- Paper : Stock price prediction using support vector regression on daily and up to the minute prices
  B. Miranda Henrique, V. A. Sobreiro, H. Kimura

Additional

- Programming : Python, VBA, R, MATLAB, C++
- Tools : Bloomberg, Factset, Aladdin, Excel, VSCode, Github
- Interests : Tennis federal instructor and player in competition, avid boxer, CMAS*-certified scuba diver