

Andres Alonso

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Summary

More than 10 years' experience in **quantitative finance** applied to Capital Markets & Treasury. **Ba. Economics** (Oviedo), **PhD courses** in Financial Engineering (UNED) and **Msc** in Quantitative Finance (AFI). Financial Risk Manager © **FRM** Certified 2007, by GARP, and CFA Level I 2014.

Experience

Financial Innovation, Senior Economist at Banco de España

Madrid. April 2019 - Present

- Analysis of trends and impact of **digitalization** and financial innovation in the banking sector.
- Research agenda: **sustainable finance** and artificial intelligence/ **machine learning**.

Senior Fund Expert at Single Resolution Board (SRB)

Brussels. September 2016 – April 2019 (2 years 6 months)

- Designing the **Funding** and **Financing** structure of the SRF - Single Resolution Fund.
- Operationalization of the potential **use of the SRF** (Art. 76 SRM-R): guarantees, loans, contribution in case of exclusion of eligible liabilities from bail-in (SRMR Art. 27), etc ...
- **SRF IGA & LFA calculation tool**: measurement of the size of the National Compartments and determining the sources of funding for each Member State in case of a resolution action.
- Member of **Crisis Management Teams** (valuation & use of the Fund) and Resolution Tactical Team.

Treasury, Senior Officer at Instituto de Crédito Oficial (ICO)

Madrid. May 2012 – September 2016 (4 years 4 months)

- Liquidity **Portfolio Management**: fixed income (Available for Sale; Held to Maturity).
- **Cash** management: depo, repo, and central counterparty clearing (MEFF, LCH).
- Hedges: **FX**, swaps, **derivatives**.
- **Funding** (short term): issuance of Euro Commercial Paper (ECP) and Pagaré.
- Execution of balance-sheet **risk management** operations.

Capital Markets, Senior Officer at Instituto de Crédito Oficial (ICO)

Madrid. September 2006 – May 2012 (5 years 8 months)

- **Fundraising** (medium and long term): primary bond issuance in the **Sovereigns, Supranationals and Agencies (SSA) sector** in the international capital markets.
- **Plain vanilla and Structured Funding** (interest rates, FX, inflation, equity-index linked): both in the public and private market.
- **International issuance** in several currencies: euro (GMTN program), US dollar (reg S, 144-A), Swiss Franc (off GMTN), Yen (samurai and uridashi), etc.
- Dealing with bilateral loans and certificates.
- **Securitization** related projects: primary issuance, guarantee provider, etc.
- Bond hedges: pricing and closing **swaps**.
- Marketing: **road-shows** with the main international investors in Europe and USA (central banks, asset managers, banks, pension funds, etc)

Financial Markets Analyst at Analistas Financieros Internacionales (AFI)

Madrid. May 2006 - August 2006 (4 months)

- Financial Markets and Macro Analysis. Tracking main economic and financial indicators. Writing daily research pieces on main economic events.

Entrepreneur & Start-ups

Co-Founder and Finance Editor, at **Sintetia.com**

February 2010 – September 2016

- Online platform committed to giving **neutral analysis** on economic and finance news based on an academic approach.
- **Awards:** Best Business Blog in Spain 2012 (by Bitácoras.com & RTVE).

Co-Founder and Business Development Director, at **FuturaMarkets.com**

July 2013 – September 2016

- **Prediction Markets** platform based on the wisdom of the crowds.
- We successfully raised **seed capital** from a top tier VC investor in Spain. We implement a proprietary algorithm to create a market-maker that allows users to trade freely and predict any kind of event quoted.

Languages

Spanish (Native) | **English** (Cambridge – Advanced, professional proficiency)

Brazilian Portuguese (Casa Do Brasil - High Intermediate) | **French** (Alliance Française - Basic)

Academic Background

Analistas Financieros Internacionales (AFI) – Exec.Master **Quantitative Finance**. Madrid 08 -09

UNED - Phd program, Quantitative Methods for Economics and Finance, 2007-08

DEA (research program), **Financial Engineering**, Madrid 2008-09

London School of Economics (LSE) - Diploma. Options, Futures, and other Financial Derivative, London Summer 2008

Analistas Financieros Internacionales (AFI) - Master, **Banking and Finance**. Madrid 2005 – 06

UNED - Diploma, Applied Statistics, Madrid 2006

London School of Economics (LSE) - Diploma, Marketing. London Summer 2004

Universidad de Oviedo - Degree in **Economics**. Oviedo 2001 – 05

Other courses: **ML y Python** (Udacity, AFI), **R** (AFI), Coursera, Financial Economics (Real Colegio Complutense at **Harvard**), Fixed Income (Instituto de Estudios Bursátiles, IEB), etc ...

Skills

Python, R, Excel and VBA, Funding, Capital Markets, Economic Research, Cash Management, Derivatives, Fixed Income, Portfolio Management, Swaps, Hedges, Bond Valuation, Securitization, Structured Funding, Bloomberg, Reuters, Marketing, Road-shows.

Awards

Academic **Grants:** Fundación Caja-Madrid, Fundación Universidad-Empresa (FUE), ICO.

MTN-i award to Best Funding Strategy and Execution 2010, ICO funding team.

Euroweek award to Best Yen Deal of the year 2006, ICO funding team.

Interests

Running (marathon 3h55m; half marathon PB 1h42m), Sports, Entrepreneurship

Co-author Book (2015): “Never trust an economist who never doubts”. Grupo Planeta.