



David [REDACTED]

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EXPERIENCE

EY - Financial Services - Risk & Prudential, Paris

Senior Consultant, Nov 2018 - Present

Missions :

- Interim CRO, French Factor.
- Post-Brexit regulatory compliance, US bank.
- New Definition of Default implementation strategy, Belgian Bank.

BPCE Group & Natixis, Paris

Consultant - Consolidated Analysis and Modeling, Sep 2017 - Nov 2018

- Built the Group internal risk referential and the risk materiality assessment methodology.
- Improved the Group's Risk Appetite Framework, strengthened the link between RAF/ PRR/ ICAAP/ Strategy.
- Validated and reworked the reputational risk model.

BPCE Group, Paris

Consultant - Transversal Risk Analysis, Jun 2017 - Dec 2017

- Closed four ECB recommendations on a top management risk reporting (Delay, Frequency, Completeness, Exactness).
- Automatised the production of ACPR surveys : Retail home-loans and Professional housing market (Datamart + Anaplan).

Mpg Partners, Paris

Consultant - Risk & Finance, Apr 2017 - Nov 2018

- Built a Shadow Rating model for corporate portfolios.
- Drafted a methodology to optimise the accuracy of an expert rating model through genetic algorithms.
- Developed the Insurance practice.