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MSc Finance & Management Master's – School

PROFESSIONAL EXPERIENCES

Market Risk Analyst — Date
Management Company / Luxembourg

- Production and daily analysis of VaR, Stress-Test, ESG, and liquidity reports for 36 UCITS funds (AUM ~€3bn), performing daily data checks, NAV assessment check between Bloomberg and Risk Metric (MSCI)
- Automatization of 30+ backtesting reports per month (VBA, SQL, Access), analyzed 250-day rolling VaR breaches, and validated model accuracy through 6 key statistical tests (Christoffersen's Independence Test, Joint Test, Kupiec's POF Coverage, Kupiec TUFF, Mixed Kupiec Test and Basel Committee Traffic Light)
- Create derivative and structured products on the Bloomberg Terminal based on client requests (Options, Futures, Discount Certificates, Reverse Convertibles) to assess their risk
- Weekly consolidation of Economics, Fixed Income, Equities, Forex, and Commodities into a comprehensive group report—conducted concurrently with a detailed €500M+ ManCo fund performance analysis against benchmarks, including asset-level insights and discrepancy explanations, presented to the Market Risk team
- Backtesting automated tracking of VaR exceptions for 36 funds by developing a VBA script that generates and sends compliance-based notifications to senior managers and regulators.
- Developed a VBA solution to automatically detect overshooting in real time by comparing daily VaR data with Clean P&L figures during the daily VaR production, triggering immediate alerts for timely backtesting and issue resolution.
- Developed a VBA logging tool to capture discrepancies in OTC derivatives reporting, enhancing data accuracy and streamlining troubleshooting with IT support.
- Helped the team transition to Python for the backtesting activity

Sales — Date
Big French Bank / Paris

- Management of a portfolio of 50+ clients, with €637,550 in savings increasing loyalty by 20% over a year through targeted multi-channel communication strategies
- Use of remote selling strategies to increase the contact opportunity conversion rate by 35%, generating an additional revenue of €300,000
- Ensured 100% compliance with internal and external regulations, reducing risks associated with financial and banking products through vigilant monitoring and rigorous analysis
- Contributed to a 25% increase in the agency's annual sales, through active participation in the creation and adjustment of the commercial action plan
- Initiated and implemented 10+ customer service improvement projects, resulting in a 30% increase in customer satisfaction measured by annual surveys
- Ensured high-quality customer service, handling 60 calls and 10 commercial proposals per day
- Personalized advice on the group's financial products and services (financial investments, savings, investments, and insurance)
- Optimization of clients' investment strategy

Project Manager & Business Manager — Date
Association / Aix-en-Provence

- Development and management of commercial strategy, leading to the optimization of operational processes
- Management of various projects (communication, market studies, internal/external training, etc.), demonstrating leadership and coordination skills
- Development of partnerships with multinationals (PwC, BNP Paribas, Vinci, etc.)
- Certified Auditor-Advisor (TAC1) in partnership with the CNJE (National Confederation of Junior Enterprises) and PwC

EDUCATION

Double degree MSc Finance & Master Management (Full English Track) — In Progress
School / Aix-en-Provence

- Financial mathematics, Fixed income, credit, and hybrid markets, Options and financial models, Portfolio insurance and insurance, Hedging operations
- Top 5 of the 2023-2024 Promotion in the first year of the master's program

Professional Bachelor Insurance, Bank, Finance — Date
Faculty of Economics / Rennes

- Capital Markets, Options and Derivatives, Financial Management and Risk Management, Banking Law, Bloomberg Terminal
- Thesis on financial crises and their impact on banking strategies

License 2 Economics and Management — Date
Faculty of Economics / Rennes

- Macroeconomics, Microeconomics, Python, Accounting, Statistics, Mathematics, Political Science

PERSONAL ACHIEVEMENTS

Python Projects

Portfolio Optimization & Risk Analysis

- Built a portfolio optimization tool using Modern Portfolio Theory (MPT Markowitz) and Monte Carlo simulations to determine efficient asset allocation based on the Mean-Variance Efficient portfolio theory.
- Developed risk analysis models, including Sharpe Ratio, Treynor Ratio, Beta, Alpha, and Tracking Error, to benchmark performance against funds indices.
- Implemented linear regression analysis to measure portfolio sensitivity to market movements ($\beta \approx 0.98$) and assess the impact of market shocks.
- Interactive financial visualizations (Mean Variance Efficient Portfolio Weight Allocation, Efficient Frontier, Capital Market Line, Risk vs. Return Scatterplots) using Matplotlib & Seaborn to analyze portfolio performance.

Value at Risk (VaR) Modeling & Backtesting

- Designed a VaR estimation framework using Historical VaR & Monte Carlo simulations (100,000+ iterations), assessing portfolio risk exposure under different market conditions.
- Implemented backtesting models to evaluate VaR model robustness and breaches by comparing actual P&L vs. risk forecasts.
- Automated market data retrieval & FX rate conversions using Yahoo Finance API, integrating results with Excel-based risk reports.
- Built data visualization dashboards to track risk metrics, breaches, and portfolio volatility trends.

Libraries: Pandas, NumPy, Matplotlib, Seaborn, SciPy, Statsmodels, OpenPyXL (Excel Automation), yFinance API

European Kudo Competition in Lithuania — Date

- 3rd place with the French Kudo team
- Coaching young competitors

GR20 (Great Hiking Track) in 7 days in Corsica — Date

- Complete self-sufficiency in crossing, no use of refuges, self-reliance for food, demonstrating determination and a challenger spirit

CERTIFICATIONS

- Investment Management Specialization – University of Geneva — Date
- Bloomberg Finance Fundamentals — Date
- Bloomberg ESG — Date
- Bloomberg Market Concepts — Date
- TOEIC 940/990: C1 English level — Date