

## Natacha DESSE

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### Core Competencies

- Financial Statistics
- Financial modelling
- Communication
- Market studies
- Structured Products
- Programming

### PROFESSIONAL EXPERIENCES

- 2021 May – 2022 May (1 year) **VANECK ASSET MANAGEMENT** – *Product Manager – Term Contract* Amsterdam, Netherlands
- Project lead for thematic ETFs/crypto ETNs development from conception to completion
  - Leading ESG transition for several products with change of index and carbon offset project.
  - Creation of an index methodology for an impact fund and participating in the elaboration of new investment ideas
  - Developing dashboards to monitor statistics on the evolution of funds, creating marketing content, answering interviews, writing economic articles
- 2019 July – 2021 January (18 mths) **NATIXIS IM SOLUTIONS** – *Quantitative Analyst – Term Contract (renewed twice)* Paris, France
- Create tools for portfolio managers to simulate positions and analyse contributions on model portfolios
  - Model decomposition by factors with penalized regression and clustering of factors in R
  - Search for relevant indicators on cross asset segment to implement quant signals strategy
  - Implement Risk Parity strategies and constrained strategic asset allocation
- 2016 June – 2018 September (1 year) **LYXOR AM (Société Générale Group)** – *Dedicated solutions analyst – Apprenticeship* Paris, France
- Develop tools that can realize TIPP backtests with hedging, fees and gearing options and assess inflation indicators
  - Analyse the money market and generate Peer Groups of one of our monetary funds, analyse duration risk exposure
  - Conceive dashboard in R to plot market variations and performance of our funds and program VBA macros
- LYXOR AM (Société Générale Group)** – *Product Marketing & Strategy Asset Intern*
- 2013 June – June (1 year) **WISEDOME CONSEIL** – *Consultant – Permanent Contract* Paris, France
- Wisedome Conseil is an independent consulting agency specialized in hotel investment and commercial real estate*
- Analyse financial balancesheets of hotels, realize market assessments and create product teasers for clients
  - Conduct an analysis to have an exhaustive understanding of the building change of use market in Paris

### OTHER PROFESSIONAL EXPERIENCES

- June 2016- Jan. 2017 **AMERICAN INSTITUTE FOR STUDIES (AIFS)** – *Au Pair* Sydney, Australia
- 30 hours contract with an Australian family

### EDUCATION

- 2017 - 2018 **MSc 222 in ASSET MANAGEMENT - Paris Dauphine University** – Apprenticeship Paris, France
- Ranked by SMBG as 3rd best Master program in 2016*
- Main courses: Portfolio Construction, Index linked management, Alternative Management, Financial Analysis, Structured Products, Volatility Arbitrage
- 2015 - 2016 **MSc in FINANCE – Paris Dauphine University** – Initial Training Paris, France
- Main courses: Financial markets, Econometrics, Equity/Fixed Income, Corporate Finance, Derivatives
  - Master Thesis: “The impact of Fintechs on investment solutions in France”
- 2014 - 2015 **BACHELOR in MANAGEMENT – Paris Dauphine University** Paris, France
- Main Courses: Finance, Accounting, Tax System, Business law, Statistics, Marketing
- 2012 - 2014 **DEGEAD – Paris Dauphine University – Second year degree in Economics and Management** Paris, France

### LANGUAGES AND COMPUTER SKILLS

**Languages:** French (Native), English (fluent TOEFL :101), Spanish (intermediate)

**Computer skills:** Microsoft Office (Word, Excel, PowerPoint, Access), VBA, R, Python, Bloomberg, BQL, MorningStar

**Certifications:** Passed CFA level 1 (Dec 2019), AMF (French Financial Markets Authority)

### ACTIVITIES AND INTERESTS

**Sport:** Running (Paris semi-marathon), Krav Maga, Surfing

**Volunteering:** 3 months mission in the Philippines taking care of two centers for elderly at the Little Sisters of the Poor

**Extra-Work:** BAFA holder: certificate for organizing activities in kids/teenagers holiday camp, Bar attendant abroad

**Interests:** Backpack travelling (Australia, South and Central America, Asia), Photography (Lightroom, Ps), Flow art