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Risk analyst/ Project manager

Finance	**Project management**	**Technical skills**
Risk measures Historical VaR Parametrical VaR Monte Carlo VaR Credit VaR Stress testing Pricing and sensitivity all products (Rates, Equity, Treasury, FX) Market data management	International project management Coordination & reporting Resource & Budget management Respect for deadlines Experience in different PM methodologies Very good organisational qualities Very good experience in Architecture management	Unix, Linux, Windows, VAX/VMS Perl, Java, C++, Php Oracle, Sybase, MySQL SVN, Clearcase, Jira, Hudson MSProject, Office, VersionOne Summit, Murex, Riskwatch, Razor Scilab, Clips, Latex Apache
Profil	**Languages**	**Références**
Availability Very good team spirit Sens of leadership Reactivity Autonomy Rigueur	French Native English: Fluent Spenish: Good working knowledge	CCF – Paris HSBC – Londres ALTRAN – Brest HSBC – Hong Kong CAPGEMINI – Brest CACIB - Paris

Professional experience

2012 – 2013 / CACIB / Project manager – CvaR implementation management
2011 – 2012 / CAPGEMINI / Project manager – Hedge accounting
2011 / HSBC / Global Business Analyst – All risk measures specification for the group
2010 – 2011 / HSBC / Global Project manager – FX VaR implementation for Asia Pacific
2008 – 2009 / ALTRAN / Project manager – Agile management of a team of 20 developpers
2008 / HSBC / Global Project manager – Credit VaR implementation for the group
2007 – 2008 / HSBC / Project manager – SIV risk platform management
2005 – 2007 / HSBC / Developper / FXO Pricing fonctions implementation from Win to Solaris
2004 - 2005 / CCF / Project manager / Externalisation of historical VaR calculation for Structures Rates
2002 - 2004 / CCF / Analyst / Risk platform management
2000 - 2002 / CCF / Developper / Interface implementation for Structured Rates
2000 / CCF / Developper / Implementation of a back-office fot FX vanillas

Professional training

- Crédit risk: Conference on furture risk systems / Algorithmics / Madrid
- Structured rates: Structured products valuation / Market rules / First finance / Paris
- Risk management: Market and Credit risks / First finance / Paris
- Finance: Fondamentals on Capital Markets / First finance / Paris
- Management: Project management /HSBC / Paris
- Organisation: Meetings organisation / Study of Neuroliguistic Processes / HSBC CCF / Paris

Studies

09/1997 - 09/2000 / E.I.S.T.I / Master's degree in Information treatment, Option Finance / Paris

Other interests

Badminton, Sailing, Surfing, Piloting

Professional Experience

Paris – France

10/2012 – 05/2013 / CACIB / Business analyst – Murex Implementation

- Implementation of a VaR CVa framework over all the credit positions
- Stability test of the model and validation of the measures through the sensitivities
- Stress testings
- Coordination with between Front offices in London and Paris

Brest – France

01/2012 – 07/2012 / CMB / Business analyst – Murex Implementation

- Specification regarding :
  - Pricing and risk management
  - Accounting
  - Reporting
  - References and market data

- Coordination with the different departments, Front, Middle & Back offices.

Hong Kong - China

01/2011 – 06/2011 / HSBC / Risk manager – Market Risk

- Specification review across HSBC sites (Americas, Asia and Europe) for the definition of the first global risk aggregation platform for sensitivities.
- Coordination with the risk managers across locations, including Latin America and reporting to the sponsors.
- The specifications were signed-off in May 2011.

03/2010 – 01/2011 / HSBC / Project manager – Market Risk

- Specification and implementation of a VaR framework for 17 countries in Asia Pacific for FX products
- Coordination with the sponsors in London and the risk management team and control team in Hong Kong, as well as the reporting teams in the different countries.
- The project was rolled out successfully in November 2010 for HSBC and Hang Seng bank.

- Management of a Global project for the implementation of sensitivity feeds from all front office systems, Calypso, Murex, Sophis, Summit, as well as other internal applications. This was also implemented across the 17 Asian sites.
- Hong Kong being the initial platform for a Global implementation, I also managed the coordination and reporting with the other main HSBC sites like New York, Paris and London.
- The feeds implementation was released by early Jan 2011.

Brest - France

12/2008 – 09/2009 / THALES / Project manager – EW (Electronic War)

- Management of a team of 20 Java developers using Agile methodology
- Implementation of Tactical Analysis Software for the United Arab Emirates
- Partnership with Thales Airborne Systems

London – United kingdom

05/2008 – 08/2008 / HSBC / Global Project manager – CVaR (Credit VaR implementation)

- Management of a team of developers and analysts to build an infrastructure supporting Historical Credit Spread VaR calculation, Idiosyncratic CVaR and Incremental Default Risk Charge as well as Backtesting, Stress testing for all Credit exposures across the board.
- Global project, managed in coordination with all the locations, Europe, Asia Pacific and United States.
- This project is linked to requirements from the FSA, OCC and HKMA for regulatory purposes.

12/2007 – 05/2008 / HSBC / Project manager – SIV (Structured Investment Vehicle)

- Management of a team of 3 consultants to deliver the infrastructure to support 4 vehicles off-loading Cullinan and Asscher (SIV).
- Analysis and pro-active communication with the business to preserve the AAA rating of the original vehicles.

12/2005 – 12/2007 / HSBC / Business analyst / All products / RiskWatch – Murex - Razor

- Integration of FO pricing functions in a Riskwatch based application for Asian, Rebate, Barrier and Basket FX Options. Compilation on Unix and validation of the model.
- Integration of CDS trades in a Monte Carlo simulation for Capital adequacy for a Structured investment vehicle using distributed calculations.
- Integration of Paris scenario provider into the London Risk Architecture for Structured Equities.
- SIV capital analysis and optimization in respect to rating agencies specifications, losses explanation, spread to grid calculation, repo integration in order to avoid having too conservative a profil in the sim. Stress testing of the model.

Paris - France

08/2004 - 11/2005 / CCF / Project manager / Summit / Exotic IR / Paris

- Implement a new solution to compute historical Value At Risk and face the risks generated by new structured derivative instruments as well as manage the cost of hardware and software evolutions on the risk architecture.
- Work in collaboration with business users on the definition of new methods to generate scenarios, based on front-office historical market data, for Equity and Interest Rate markets.
- Manage all the risk factors from simple curve to volatility surfaces
- Integration of the last instruments developed by the research team. I have also worked on the implementation of new shifting functions, integrated in the front-office valuation engine, to enable the generation of multiple years of values under historical market movements.

- Improve hardware resources sharing and reduce hardware evolution costs, through the use of an integrated grid computing technology which provides the ability to distribute developments over multiple sites and unlink the software integration from the hardware part. While working on this flagship project I have also contributed to many meetings with HSBC risk managers in London, Hong Kong and New York as a contact for grid computing information.

04/ 2002 - 08/2004 / CCF / Integration analyst / All products / Riskwatch

- In collaboration with risk managers, manage the integration of new risk figures / sensitivities / parametrical and historical value at risk / stress testing / IR and Equity / Maintenance of the risk figures / hardware and software / Support to business / Optimisation of the batch window / Compliance to HSBC norms.

08/2000 - 04/2002 / CCF / Developer / ExoticIR / Riskwatch - Summit

- Build an interface between a Summit front office system and a Riskwatch based risk system for Exotic IR instruments. / Improve the reliability and the adaptability and scalability of the system / scalability of the system with no effort or upgrade cost.

Note: this interface had been built exclusively for a small perimeter of structured products but proved to be able to manage the latest more complex instruments developed by the CCF. This experience was very interesting to get a good view on instrument modeling as even the basic risk functions had to be created for each instrument.

04/2000 - 08/2000 / CCF / Developer / Calypso

- The objective of my internship was to provide back-office users with interface tools between the new back office software and all in-house accounting and payment systems. The instrument scope was FX spot, Swap, Ndf, FX Forward. This was my first professional experience at HSBC CCF – Paris.

Professional training

04/2000 - 06/2005 / CCF / Finance / First finance

- Credit Risk: Conferences on future risk systems / Algorithmics / Madrid
- IR derivatives: Structuring / Rules of the market / First finance / Paris
- IR derivatives: Instrument pricing / First finance / Paris
- Risk management: Market and Credit Risk / First finance / Paris
- Market analysis: Fundamentals / First finance / Paris
- Management: Project design /HSBC / Paris
- Organisation: Meetings / Neuro linguistics processes / HSBC CCF / Paris

Education

09/1997 - 09/2000 / Graduated from E.I.S.T.I / Option Finance / Paris

Finance: Valuation and hedging of portfolios / Efficient portfolio theory / risk / Game theory / Micro and macro economic Corporate: Accounting / Financial analysis / Organization

Mathematics: General statistics / Linear and discrete models / Information theory / Chaos theory

IT education: Object oriented programming / Artificial intelligence /
Database programming / Automation / Numerical analysis
Methodologies, Project management

09/ 1986 - 09/1997 Maths and physics / La croix rouge / Brest

Post-secondary: Preparation for nation-wide competitive entrance exams to engineering high schools

1994 / Graduated in Science (With distinctions) / La Croix-Rouge / Brest