ESSEBAAI OMAR

Financial Engineer

CONTACT

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Omar Essebaai

SKILLS

Personal:
Leadership, self-motivated learner, team player
Technical:
- Programming Languages: C#, Python, SQL
- Frameworks: .Net; NUnit
- Operating System: Windows
- Software: VS, Jupyter notebook GitHub, TeamCity, Alteryx, PowerBI
Functional:
- Interest rate / equity products valuation
- Interest rate curve construction in the multi-curve framework
- Financial mathematics (probability, stochastic calculus, ...)
- Valuation adjustment considering IFRS 13 & 9 international standards
- SR 11-7 standards

EDUCATION

M.Eng Mathematics & Statistical modeling
Mohammadia School of Engineers
2013 - 2016

BSc. Mathematics engineering
Abdelmalek Essaadi University
2010 - 2013

PROFILE

Self-motivated financial professional, with a strong background in mathematical modeling, quantitative analysis, and programming languages, I'm dedicated to delivering high quality work and exceed expectations.

I have a significant +7 years of experience in quantitative finance, regulatory compliance, and project management. I am excited to leverage my skills and experience to make a positive contribution to my next organization.

WORK EXPERIENCE

IT developer within national bank of Canada

National Bank of Canada Nov 23 – Mai 24

- Design, develop, and maintain modules for the Neoxam Data Hub to support financial data management and integration.
- Implement new features and functionalities based on user requirements and business needs.
- Monitor application performance and troubleshoot issues to ensure high availability and efficiency.
- Work closely with cross-functional teams, including data analysts, financial experts, and other IT developers, to understand requirements and deliver solutions.

Manager of Financial Valuation Second level control team within DFIN/CTL department

Société Générale ATS, Casablanca Aug 22 – Jun 23

- Translate the various business objectives into individual objectives and implement the individual development plans necessary to achieve the objectives.
- Ensuring regular operational follow-up of the team members and ensure the progress and achievement of their objectives within the agreed deadline.
- Control & certification of the production and quantitative analysis of various adjustments impacting fair value measurement made to the economic and accounting P&L of complex financial products on both Equity and Rate.

Manager of Quant Fic Flow team within R&D department.

Société Générale ATS, Casablanca Feb 21 – Aug 22

As a Quant developer withing R&D, my role's main missions were.

- Supporting trading by resolving pricing and sensitivity calculation issues

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LANGUAGES

Arabic : Native

French : Fluent

English : Fluent

Spanish : Intermediate level

- Consolidating and improving the code quality of the stripping library
- As a team manager, monitoring the progress of team members and ensuring the completion of their objectives.
- Developing and implementing effective team management strategies to ensure team members met their goals on time and achieved high-quality results.

Under project management, my responsibilities included

- Stripping library transformation project
    - Conducting a quantitative study of forward and DF curves and validation of the differences between two stripping engines.
    - Adhering to budgetary guidelines for the project.
    - Ensuring regular communication with different stakeholders.
    - Managing user support and follow-up.
- Stripping library improvement project
    - Managing Static data project related to the stripping library.
    - Ensuring compliance of static conventions with the Bor Transition project.
    - Cleaning outdated static files and update of the tests.
    - Ensuring static consistency between different risk engines.

Quant Developer with R&D department.

SOCIETE GENERALE Société Générale ATS, Casablanca Sep 16 – Feb 21

- Studying and developing valuation and risk monitoring models
- Providing trading support for pricing and sensitivity calculations and training library users
- Improving code quality and consolidating the library
- Implementing new rate financial product features and integrating them into the library
- Participating in the development and optimization of interest rate library

Regulatory project

- SR 11-7 regulatory project
    - Documentation (Data & Model) of the pricing of futures on different underlyings.
    - Documentation (Data & Model) of the pricing model for swaps with mandatory break clauses
    - Implementation of convergence and sensitivity tests
    - Response to the various recommendations of the risk team
- Participation in the Bor Transition Project
    - Adaptation of the pricing & stripping library to accommodate the new RFR (Risk Free Rates) indices.
    - Update of vanilla preTrade pricer to support the new RFR rates.
    - Study of the geometry of the fwd and Discount curves when adding the future RFR.
    - Ensure deliverables are up to quality standards and support end clients with the usage of pricers