

#### **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

## **ESSEBAAI OMAR**

## Financial Engineer

#### **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



- 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.

SOCIETE GENERALE Société Générale ATS, Casablanca

Feb 21 - Aug 22

Aug 22 - Jun 23

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

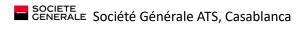
Spanish: Intermediate level

- 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 highquality 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.
  - o 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.
  - o Cleaning outdated static files and update of the tests.
  - Ensuring static consistency between different risk engines.

#### Quant Developer with R&D department.



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
  - o 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