

Rafael França

MARKET RISK ANALYST

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Experienced risk professional with a background in finance & consulting in the Brazilian market.

Education

University of São Paulo

BSc, ECONOMICS

- Bachelor's thesis: "Studies on the Brazilian onshore USD yield curve and interpolation methods".

São Paulo, BR

2014-2019

University of São Paulo

BSc, PSYCHOLOGY

- Undergraduate research project on behavioral economics and psychopharmacology.

São Paulo, BR

2009-2013

Industry experience

Senior market risk analyst

M. SAFRA - MONEY MANAGERS

- Dollar & time-weighted rate of return implementation in R for invested hedge funds.
- Backtesting of hedging instruments for BRL-denominated positions using DOL, DDI futures contracts & USDBRL forwards.

São Paulo-BR

Jul/21–Present

Market risk analyst

M. SAFRA - MONEY MANAGERS

- Design and implementation of the firm's market risk workflow with the PORT function from the Bloomberg Terminal.
- Monitoring and reporting of key market risk metrics for local and offshore portfolios, including value at risk (parametric & historical approaches), factor betas, and liquidity horizon.

São Paulo-BR

Nov/20–Jul/21

Risk / Planning analyst

ITAÚ UNIBANCO

- Integrated the team responsible for the bank's daily workflow regarding counterparty credit risk metrics on derivatives.
- Knowledge of the bank's models for counterparty credit risk (Potential Future Exposure) and volatility (EWMA).
- Scrum master for tech projects for the bank's market risk department. Design and implementation of a project management workflow using SQL, Excel & Alteryx batch macros.

São Paulo-BR

Aug/19–Nov/20

Market risk intern

ING BANK

- Daily product control activities, including P&L reconciliation (balance sheet vs P&L by risk factor).
- Responsible for daily risk reports for the bank's trading desk: DV01 by risk factor, FX exposure, Historical VaR, Liquidity reports.
- MTM calculations for derivatives and fixed income instruments.
- Knowledge of B3 futures: DI1, DDI & DOL futures contracts.
- Routine automation with VBA coding

São Paulo-BR

Aug/17–Jul/19

Business analyst

KORN FERRY HAY GROUP

- Management of organizational climate projects of large firms with operations in Brazil and abroad.
- Design of Powerpoint presentations to senior audiences based on survey results.
- Worked on sales strategies - Design of sales materials classified by industry, connecting the client's industry business environment and organizational climate market data.

São Paulo-BR

Jan/14–Feb/17

Intern

KORN FERRY HAY GROUP

- Assisted senior consultants in building reports over results from organizational climate surveys.

São Paulo-BR

Jul/12–Dec/13

Skills

Machine languages

EXCEL/VBA | R | ALTERYX | BLOOMBERG TERMINAL | SQL

Human languages

ENGLISH (C1) | SPANISH (A2)

Other

GIT, POWERPOINT, OUTLOOK

Qualifications

- Oct/21 Bloomberg Market Concepts - Online course covering main concepts from equity, bond, and FX markets
- Oct/20 Passed the GARP's FRM Level 1 exam - The Financial Risk Manager (FRM) is the leading certification for risk practitioners.
- Jul/20 CS50: Introduction to computer science - Harvard's online open course on principles of computer science.