Maxandre Neri

23 years old - Nationality: French
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A highly motivated, goal-driven student with strong mathematical background and IT experience. Strong sense of integrity, ethics and willingness to learn. Previous employers particularly valued the level of precision and efficiency with which tasks were executed and the strong organizational skills developed during studies and experiences.

Education

Skema Business School, *Master 1* in ***International Financial Analysis***, May 2015   GPA: 3.76
Courses: Quantitative Methods, Financial Products (equity, fixed income, derivatives), Corporate Finance,
Portfolio Management, Economics, Ethics

Skema Business School, degree in Business and Management, elective: *financial mathematics*, May 2014   GPA: 3.08

Lycée Masséna, Nice, France, 2011 – 2013
Post-secondary preparatory classes preparing for entrance examinations to the *French Business Schools (CPGE ECS)*.

Scientific "**baccalauréat**" specialty *mathematics* with distinction, June 2011

Experience

Professional Experience

Société Générale Corporate and Investment Banking, La Défense, France.   **11 months**   Sept. 2015 – August 2016
Regulatory & Internal Model, Market and Counterparty Risks Support Intern – Modelling Intern

- Automation of the risk factors diffusion model calibration, performance and validation tests of the diffused factors trajectories.
- Development, with a team of 3 engineer interns, of a method for sensibilities calculation on counterparty risk metrics (mostly EEPE).
- Statistical and graphical studies with R software, and automatic report generation with LaTeX for FX "Comité Experts Modèles".
- In charge of the restructuration of the Permanent Supervision of market and counterparty risks (worked with all the team to review and assess the risks modeling control processes).
- Developed an application for monitoring deals in error in light of Backtesting the Mark-to-Markets for various types of products (forwards, swaps, vanilla & exotic options, credit derivatives), aims at validating the pricing quality of risk pricers and solves potentials feeding issues.
- Improved VBA macros used to follow the Equity correlation in VaR (lambda sensitivities, convexity effect, and analysis of the Monte Carlo PnL impacts).
- Managed and optimized market and counterparty risks controls (VaR, SVaR, IRC, CRM, EEPE, and CVA).
- Managed and monitored recommendations from the different Audit departments (ACPR, Internal Audit Service, etc.).

Banque Palatine, Antibes and Cannes, France. **Private banking internship**.   **3 months**   May-June-August 2014
Participated in the wealth management, financing and current activities for private and corporate customers.
Significant yacht customers related to the Antibes Marina. Financial analysis, tasks optimization and automation via Microsoft Excel.

Willmax Software Engineering, France.   **2 months**   July-August 2013
Accounting assistant, invoices and VAT treatment. Designed a website based on the activity of the company.
Improved current invoicing process with Excel automation and Microsoft Office Mailshot.

Malongo Café, France**,** *Computer Science Department.*   **2 months**   July – August 2011
Created Excel models for customer data processing. Analyzed the needs in servers, ordered hardware, installed the server and configured software.

Personal Experience

Vanilla & exotic option pricing, and sensitivity measures,   software used: C++, VBA, and Python   2015
Extended Black & Scholes model, binomial and trinomial trees, normal distribution approximations, implied volatility, term structure models.

Simulation modeling & pseudo-random number generator,   software used: C++   2015
Monte Carlo simulation, Brownian motion simulation, algorithms for pseudo-random number generation (linear congruential generators, generators based on the Fibonacci sequence).

Skills, abilities and interests

VBA, C++, Java, R software, LaTeX, Python, pack Microsoft Office
Maple: *mathematical* computation engine, EViews: *econometrics* software, statistical, forecasting, and modeling tools.

French: native, **English**: fluent, **German**: Good knowledge (Goethe-Zertifikat B1), **Chinese**: beginner

Sports: Canyoning, Tennis, Running, and Skiing.
Piano player since the age of 6. Led project teams to prepare sponsored events. Play long time four-handed piece for piano with a partner.

References

Véronique Chung-Roger
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