**James Diamantes -2013**

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**Executive Summary**

* Ten years experience in the front to back business unit of Multinational IBs and Funds Management Corporations.
* Strong working knowledge: Project Management, Business Management, Capital Markets, Global Fixed Income, Compliance, Sales and Risk, Financial products, hedging, and financial modeling.
* Stakeholder Management (internal & external), Vendor Management and Influencing Skills
* Trusted advisor to Senior Level Management on Risk (Market, Credit and Operational).
* Proven self-starter with a quality driven focus, effective time management, high ethical standards coupled with a can do attitude.
* A strategic and creative thinker with a solid reputation of contributing add-value solutions while maintaining business integrity.
* Strong comprehension of cultural difference and worker attributes

**WORK HISTORY**

**QIC Investment House (Contract) September 2011- March 2013**

**Investment Risk and Compliance Manager - Capital Markets Boutique (embedded on trading desk)**

* Initiated and built an anti rogue trading policy and management platform (dashboard reporting), modeled an Operational Risk Price methodology for incorporating into product offering for competitive pricing, implemented and modeled a best execution tool and policy consistent with regulatory guidelines, quantified and qualified (through six sigma) to insource a flawed outsourced data production model.
* Conduct daily, weekly and monthly stress & VaR testing, backtesting, tracking error analysis, investigation and reporting activities, relating to batch processes for investment mandate compliance.
* Model scenario analysis and regularly test the investments are at appropriate risk appetite levels.
* Provide oversight to the business that Transaction Risk Standards; Model Risk Standards and Derivative Risk Standards are applied and adhered.
* Review and sign off marketing material from risk perspective on product offerings.
* Monitor pricing systems for Credit Rating Downgrade (CVaR) and to report liquidity positions on timely basis.
* Provide specialist advice to Risk Management heads and the Managing Director of Capital Markets identifying the risks associated with the transaction of new and complex instruments and the development of the Investment Boutique’s products.
* Analyze internal systems for compliant model risk management as guided by internal policy, transaction risk management, and currency overlay attribution methodology.
* Monitor the emerging market currency hedging for proxy weight drift, concentration risk across tenors, and execution risk and engage trading desk to comply with the investment mandate.
* Monitor trading activity through reporting and pricing tools for best execution as guided by the FSA.
* Provide an independent analysis of Front Office model set up in conjunction with new mandates to protect the business against model risk standards and inefficient implementation (investment drag).
* Identify emerging investment and regulatory risks and ensure that the Investment Boutique manages these risks where required while continually monitoring the regulatory landscape.
* Provide specialist compliance/risk advice to the Head of Capital Markets and Risk/Compliance and to positively influence the outcomes of the Investment Boutique that compliance risk management issues are understood, embraced and addressed in an appropriate manner.
* Contribute to the design, configuration, implementation, and operation of systems and processes that relate to the investment related risk management.
* Achieved boutique savings through Sophis optimizations by increased functionality and processes (re-insourcing compliance rule previously outsourced at a premium).
* Manage third party vendor for system enhancements and training (Sophis, BBG, NT).
* Client presentations and in house specialist: Synchronous vs Asynchronous Market valuations;

Sophis Pretrade Compliance; Best Execution; and Anti Rogue Trading.

**Deutsche Securities Inc, Tokyo (Contractor 2010)**

**Product Accountant-(Project-Functional Manager)- Global Credit Trading:**

* Provide a daily reporting tool of the PIP (pre issuance package), a Financial report, consolidating the attributions to the GL in a dashboard configuration adhering to Fast standards and methodology.
* Engage Stakeholders cross regionally for information relating to Tokyo attributions and to pipe the accounting information into the reporting tool.
* Manage stakeholder expectations and to communicate milestones against deliverables (GAP analysis).
* Setting the project plan, KPI reports and deltas (project gaps) and manage change requests within the scope of the projects constraints.Additionally built (outside scope of the project) a fully automated dashboard to populate and deliver the PIP on a daily and at ME basis with reconciliation functionality.

**BNP Paribas, Tokyo April 2007- September 2010**

**Change Agent & Product Accountant, Capital Markets (Ginko):Change Agent (Matrix Managed)**

* Initiated an automation of the MtM process as a start to end project (Openbook system).
* Recommended and Project managed the automation of Vanilla Option Confirmations and back to back matching (Paris Book) in Transcom.
* Responsible for data validation and integrity of system migration as part of an balance sheet enhancement to capture trades directly to the general ledger.
* Responsible for the STP of MO operational functions including redesign and implementation ( a number of ad hoc projects identified and implemented).
* Responsible identifying MO inefficiencies leading to a Leaning Project.
* Created efficiencies of excel work functionality by time and error mitigation (VBA).
* As project manager, analyzing and implementing new systems and processes such as Openbook and Transcom. Implementation included writing a business justification, presenting and selling the idea to the steering committee, liaising with vendors to build static and end user`s needs into the system, UAT, documentation, implementation and training.

**Product Accountant (Functionally Managed)**

* Preparation of Flash PnL & distributed to FO & senior management at T.
* Responsible for several trading portfolios on the Fixed Income desk, supporting the trading and sales desk and the main contact for MO.
* Provide commentary on Official PnL at T+1 as reconcilled to Flash PnL.
* Confirmation preparation and matching, for the sales desk support on FX Options MTM stress monitoring for anomalies for sensitive clients both daily and at MEand to provide commentary on client statements.
* Seconded to Collateral Management for 3 months when the desk was understaffed with an increase in work volumes.
* Responsible for French Interns and Graduates` daily activities and managementStakeholder in a data migration from Murex to Star.

**Trade Support (Functionally managed)**

* Daily Management of trade blotter monitoring.
* Pre trade bookings.
* Post trade monitoring (settlement, ptfs, economics).
* Rebookings, curve loading, SOD & EOD monitoring.
* Modeled a number of pricing and trading position files (excel) to assist in daily processing.
* Monitoring trades` blotters for economic variable errors against the market, for FI and FX desks, rebook errors, monitoring PnL exposures and investigating anomalies.FX loss limit monitoring and reporting throughout the trading day, build FX Pricing tools in excel through Bloomberg.
* Products (FX Swaps, Futures, Bonds, Swaps, TRS, Swaptions, Options: Path Independent(Single Order; Multi Asset) (Path Dependent (Single Asset; Decision & Multi Asset).

**National Australia Bank July 2005 - April 2007**

**Assistant Supervisor, Structured Equity/FI Products-Middle Office**

* Trade support including trade capture, reconciliation and PnL reporting.
* Calculation of coupon pay/receives and instruction to treasury on morning reports for daily funding needs (initiated an automation of the process).
* Handled trade reconciliation, FO against BO systems, investigation and resolution.
* Prepared funding statements and distributed them to offshore locations in a timely manner.
* Confirmation writing for Structured Products.
* Load Volatility curves into MO system at EOD for calculation of closing positions.
* Collateral team cover. This was a small team and needed help when staffs were on leave.
* Project work which about 5%. Included UAT for Calypso and stress testing an excel sheet using zero coupon methodology for pricing Inflation Swaps.
* Management of one report including performance review and bonus review.

**Awards**: Achievement Plus in recognition for exceeding normal duties. At EOD of the normal working day I nominated myself to cover the Futures reconciliation desk due to loss of staff in the evening which added another 3 hours to my work day

**BNP Paribas　 March 2004 - July 2005**

**Derivatives Operations Supervisor, EQD Derivatives Operations**

**JP Morgan May 2002 - February 2004**

**Derivatives Settlement Officer, EQD Derivatives Trade Capture/settlement**

**BT Portfolio Services Oct 1998 - May2002**

**Country Road Clothing - Inventory Manager 1999-2002**

**Senior Tutor St Ann’s College 1999**

Pastoral support for 150 students and 8 direct reports of junior tutors

**Education**

**The University of South Australia** 1998-2004 Bachelor of Business**The Flinders University of South Australia** 1995-1998

Bachelor of Economics

**Professional Affiliations**

**GARP** (Individual Member)

International Certificate in Bank Risk and Regulation 2012-Current

**Project Management Institute**  (Individual Member)

Project Management Professional 2012- Current

**PRIMA** (Individual Member)

Professional Risk Manager 2012- Current

**Professional Certification**

**Avetia Business Institute**

Certified Lean Six Sigma Black Belt

Black Belt Project *An Improved Process for Risk Monitoring: A case of*

*Insourcing an Outsourced Functionality* 2013

**Sheppard School of Management**

Certificate of Marketing Planning

Certificate of Management

**System Languages:**

VBA (advanced)

SQL (DDM)

XML (Stylewriting)

**Systems**

Microsoft Excel, Word, Project Manager, PowerPoint, STAR PnL, Murex, Star Position, FXT, FX All, Sophis, Sophis Compliance (rule configuration and column set up, report set up for stylewriter and crystal reports), Transcom, Openbook, Sharepoint, Alladin, B Unit, Bloomberg & Reuters(adept at excel functionality for pricing) , Trading Screen (Futures platform)

**Referees**

Available on request