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Poissy (78300)

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Multi-Asset Portfolio Manager Assistant

EXPERIENCES PROFESSIONNELLES

- / **FX Trader Assistant**
INDEPENDENT BROKER Paris, France
** Automation of tools for monitoring the risks incurred by front-office teams*
** Creation of a portfolio monitoring tool & GARCH modeling*
- / **Markets Risk Business Analyst**
AMUNDI ASSET MANAGEMENT Paris, France
** Automation of RiskMetrics & BarraOne market risk indicators production monitoring (VaR, Liquidity etc.)*
** Implementation of risk management tools (VaR) in Python for the ALTO internalization project via RiskMetrics*
- / **Assistant Risk Manager**
CRÉDIT AGRICOLE SA (CASA) Paris, France
** Follow-up of production and implementation of daily reporting of risk indicators on bonds portfolios (Macaulay Duration, Modified Duration, VaR, Stress).*
** Preparation of the Financial Risk Committee every month.*
- / **Multi-Asset Portfolio Manager Assistant**
AMUNDI ASSET MANAGEMENT Paris, France
** Daily portfolios monitoring: treasury, subscriptions/redemptions flows, performances & exposure.*
** Realizing PowerPoint & support documentation for Financial & clients Committee.*
** Writing macroeconomic and markets (equity, interest rate, credit and currency markets) commentaries.*

DIPLOMES ET FORMATIONS

- sept. 2018 / juin 2022 **Master's Degree of Engineering - MEng, Financial Engineering - BAC+3**
ESILV Paris, France
- / **Decoding systematic relative investing through pairs trading (Python & Bloomberg)**
- / **Options Pricer (Europeans/Americans/Asian/Digitals) (C++)**
ESILV

COMPETENCES

treasury, subscriptions, PowerPoint, Python for, C++, Programming, VBA, Python, SQL, C, C#/C++, R, AMF

COMPETENCES LINGUISTIQUES

Anglais
Français

Courant
Bilingue